MEFFStation

USER GUIDE

MEFF S/MART v9.85

15 August 2014

This manual is for version **9.85.00** of the MEFFStation Terminal.

For subsequent versions of the terminal you should check with MEFF whether there is new documentation available or if this manual is still valid.

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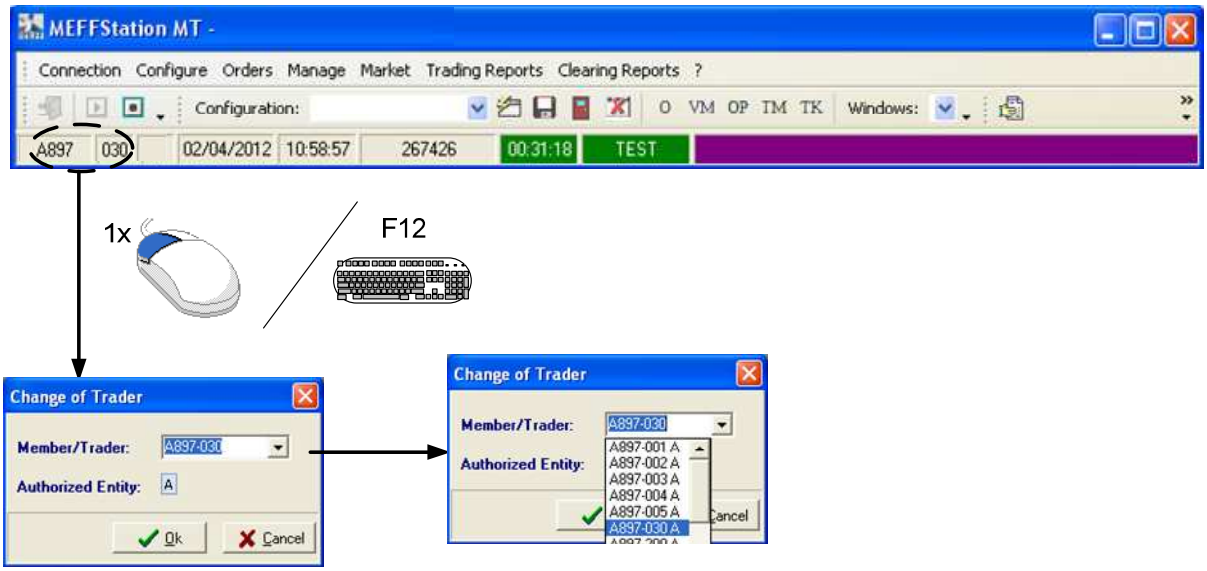
1. MEFFStation vs. MEFFStation MT

There are two versions of the MEFFStation terminals: MEFFStation and MEFFStation MT. This manual is applicable to both versions. The generic name of MEFFStation has been used to refer to the terminal in the later chapters.

MEFFStation is the standard terminal, and is associated with a unique trader code.

MEFFStation MT is a multitrader terminal, where the user of the terminal can dynamically change the code of the trader that he is acting on behalf of.

The title of the main window indicates the type of terminal that you are working with.



- Change of trader in the MEFFStation MT terminal -

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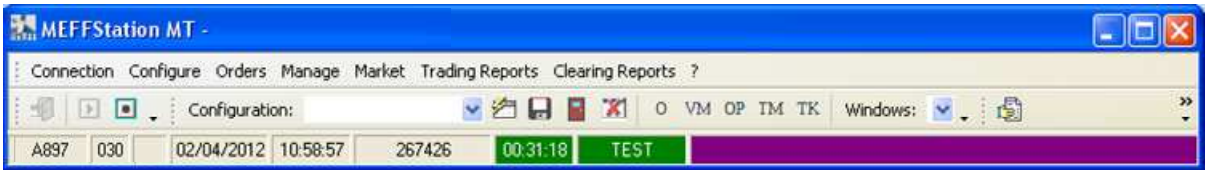
2. Desktop

2.1 Main window

MEFFStation has a **main window** that gives access to:

- **Commands menu**
- **Tool bar**
- **Connection status bar**



- Main window of MEFFStation -

The rest of the MEFFStation windows are associated to this main window and they will be hidden or shown when minimising or maximising the main window.

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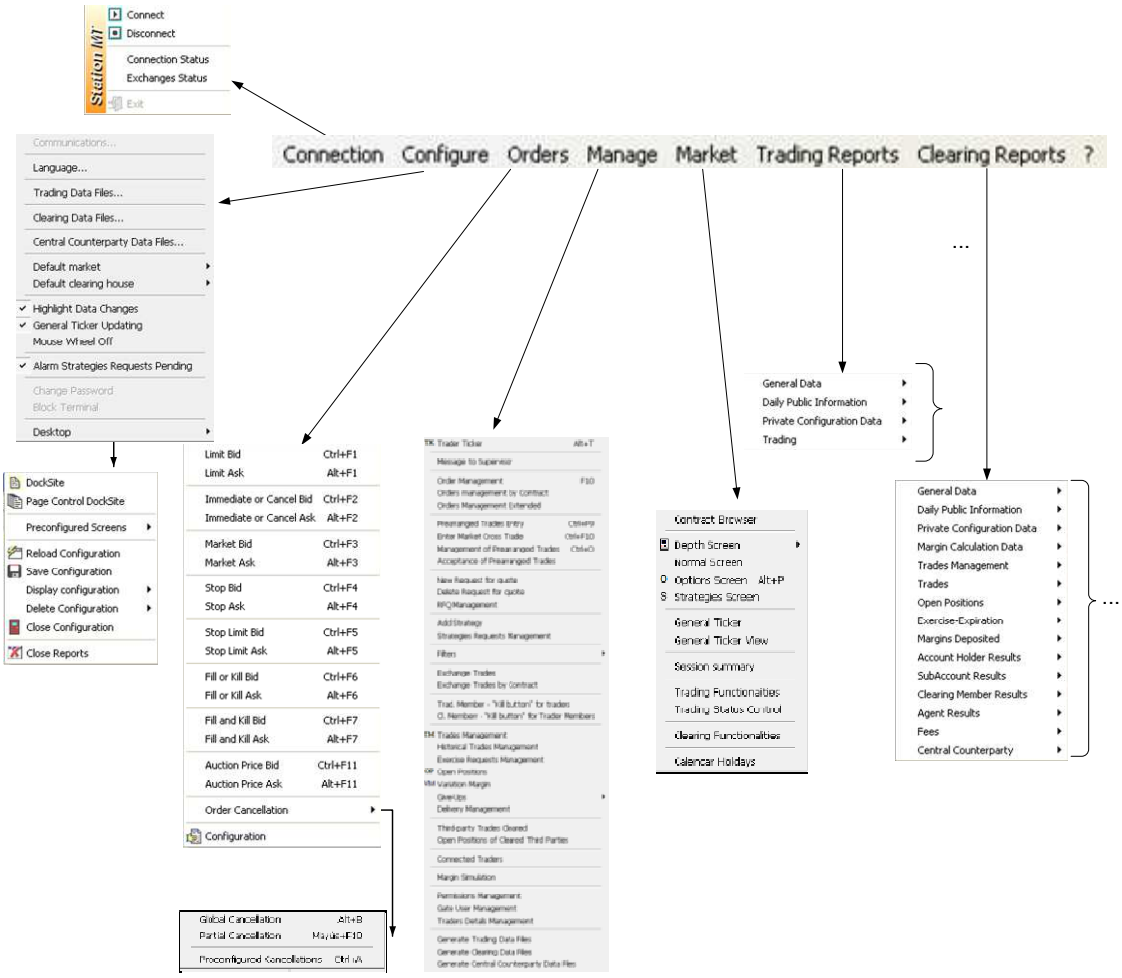
2.1.1 Main window – Commands menu

The commands menu of the MEFFStation main window provides access to all available functions.



- Main window: Menu -

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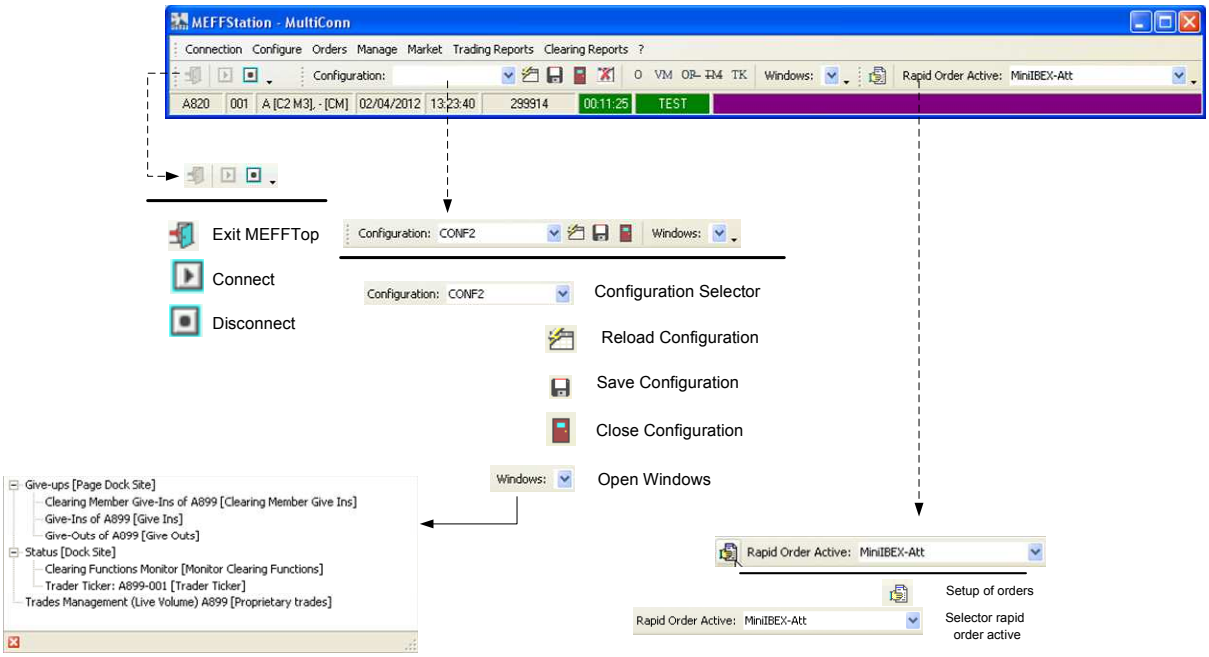
2.1.2 Main window – Tool bar

MEFFStation has a predefined tool bar that gives quick access to the most common functions.



- Main window: Tool bar -

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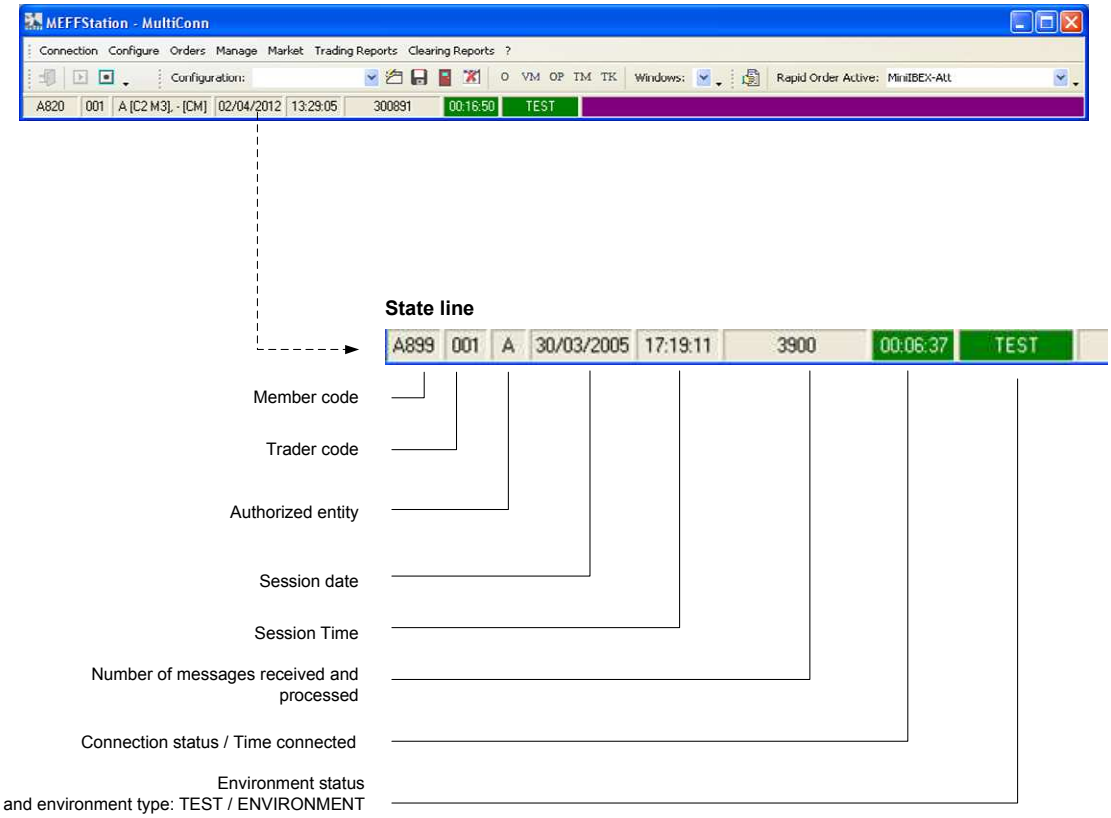
2.1.3 Main window – Connection state bar

The main window has a state line that displays general information about the terminal and the connection.



- Main window: Information -

2.2 Floating windows

The purpose of floating windows is not to run a specific process, but to present information and eventually allow interaction with the system based on the information displayed.

Due to its functionality it is possible to have several windows open simultaneously.

To move from one window to another, click with the mouse in the window that you are moving to or use the following combination of keys:

Keys	Meaning
CTRL + AV PAG	Move to the next window
CTRL + RE PAG	Move back to previous window

The types of windows used by MEFFStation are described in detail in chapter 4.

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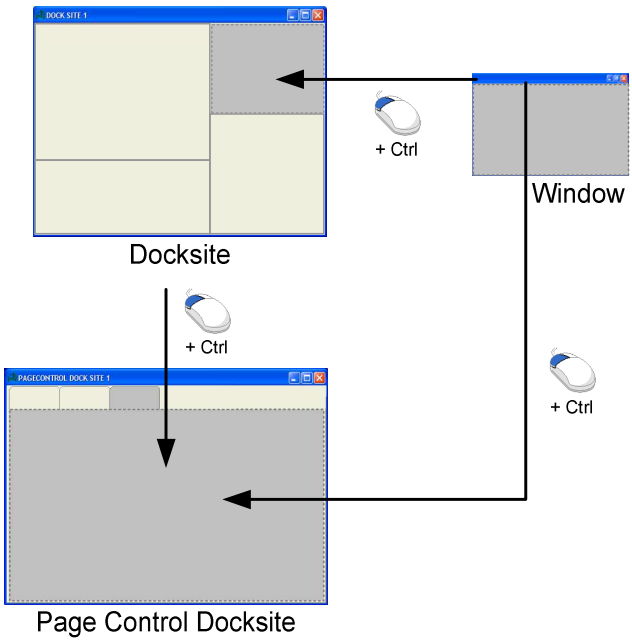
2.3 Grouping windows

To facilitate how floating windows are displayed and handled there are two types of special windows, so that various floating windows can be grouped together in a single one.

A *Docksite* is a special window that allows various floating windows to be grouped inside, so that they are all simultaneously visible.

A *Page Control Docksite* enables as many windows as *Docksites* to be grouped. The tabs located in the upper part give access to the different windows.

To add an element to one of these windows, it should be dragged with the mouse whilst pressing the *CTRL* key.



- *Organization of desktop using Docksite and Page Control Docksite –*

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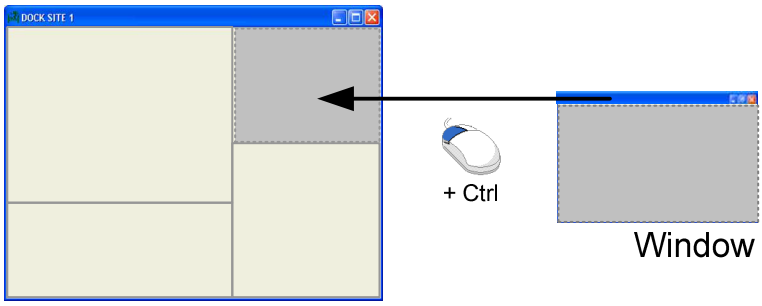
2.3.1 Docksite

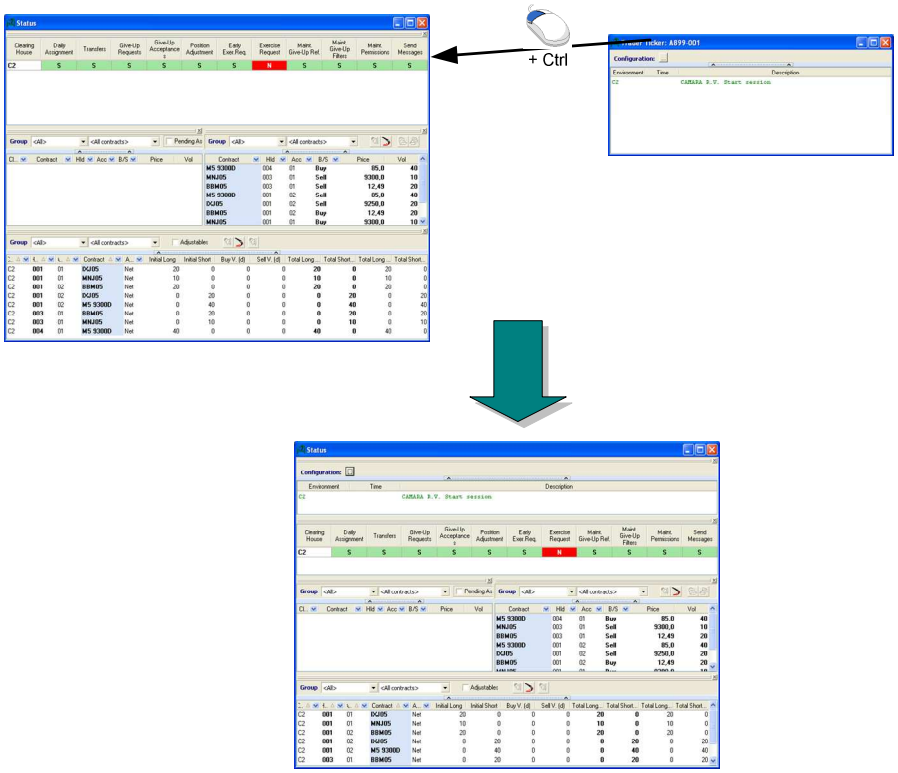
Menu option: <u>Desktop – DockSite</u>

Add window: Drag window + CTRL

Remove window: CTRL + Double click on the window bar to remove



- Process of adding a window to a DockSite -



- Example of a window added to a DockSite -

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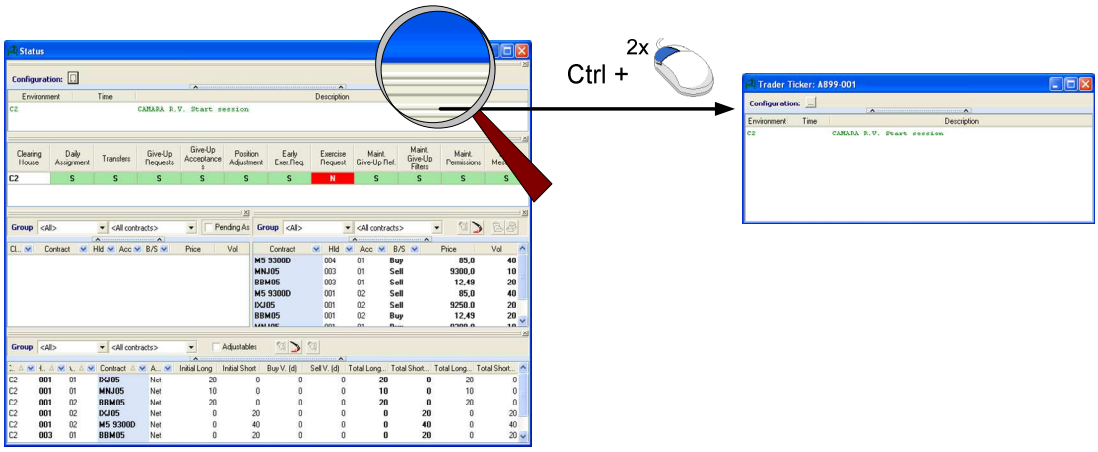


- Example of a window removed from a DockSite -

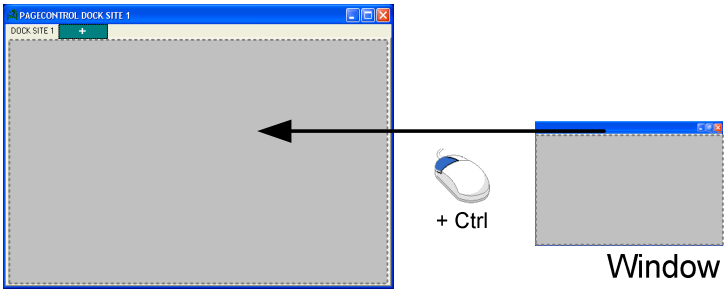
Docksite name is determined by the user when it is created. It can be changed later doing a right click on the window title bar and selecting ***Rename*** option.

2.3.2 Page Control Docksite

Menu option: <u>Desktop – Page Control DockSite</u>

Add window: Drag window + CTRL

Remove window: CTRL + Double click on the window bar to remove



- Add window to a Page Control Docksite -

Page Control Docksite name is determined by the user when it is created. It can be changed later doing a right click on the window title bar selecting ***Rename*** option.

You can move back or forward between different tabs using a combination of keystrokes:

Keys	Meaning
CTRL + TAB	Move to next tab of Page Control DockSite
CTRL + SHIFT + TAB	Go back to previous tab of Page Control DockSite

2.4 Desktop configurations management

A desktop configuration is established by the layout of floating windows and grouping panels as well as how these have been personalized.

MEFFStation allows the desktop configuration to be saved under a name, so that it can be restored later. With this mechanism a series of desktop configurations can be created associated with different operational needs, so that the trader can move from one to another in a quick and easy manner.

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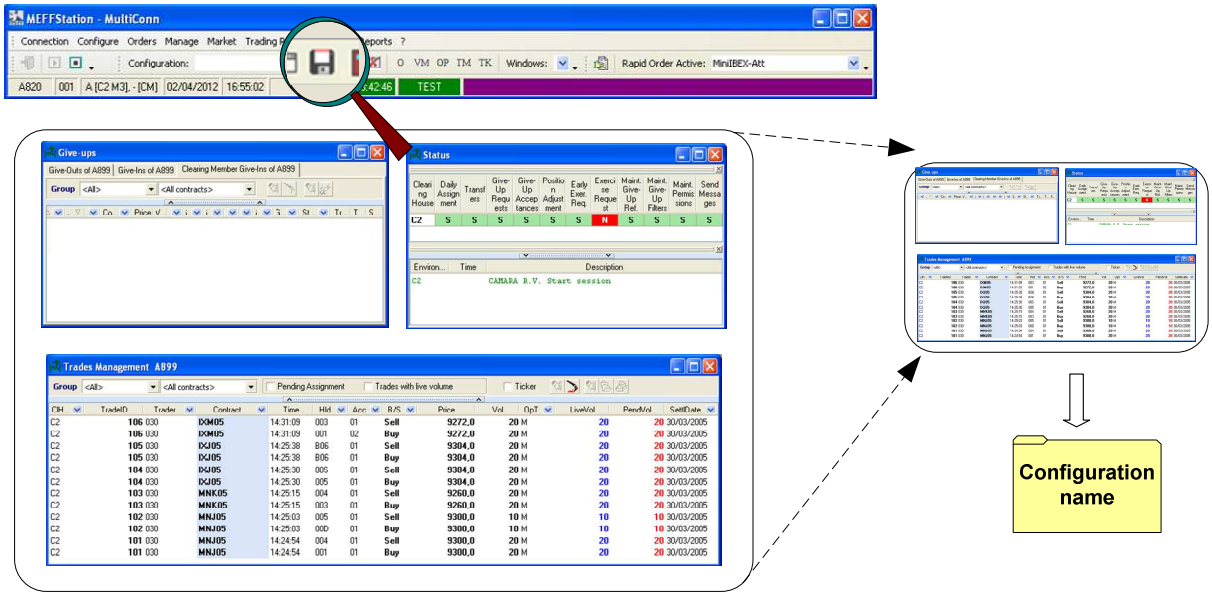
2.4.1 Save configuration

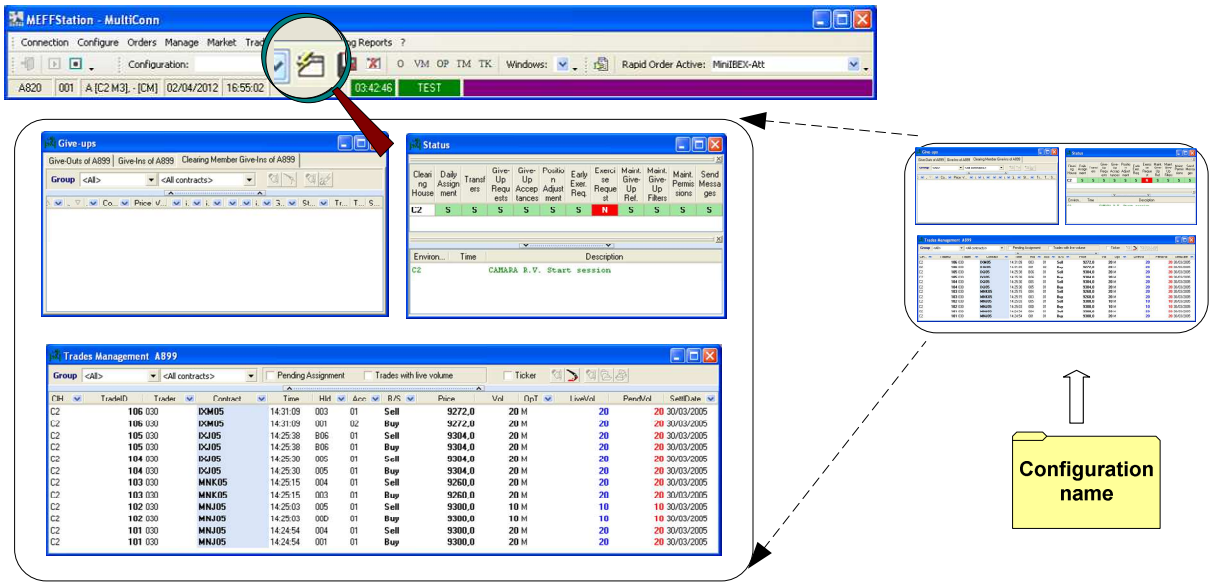
Menu option: Config - Desktop – Save Configuration



- Save configuration -

2.4.2 Display configuration

Menu option: Config - Desktop – Display Configuration



- Display configuration –

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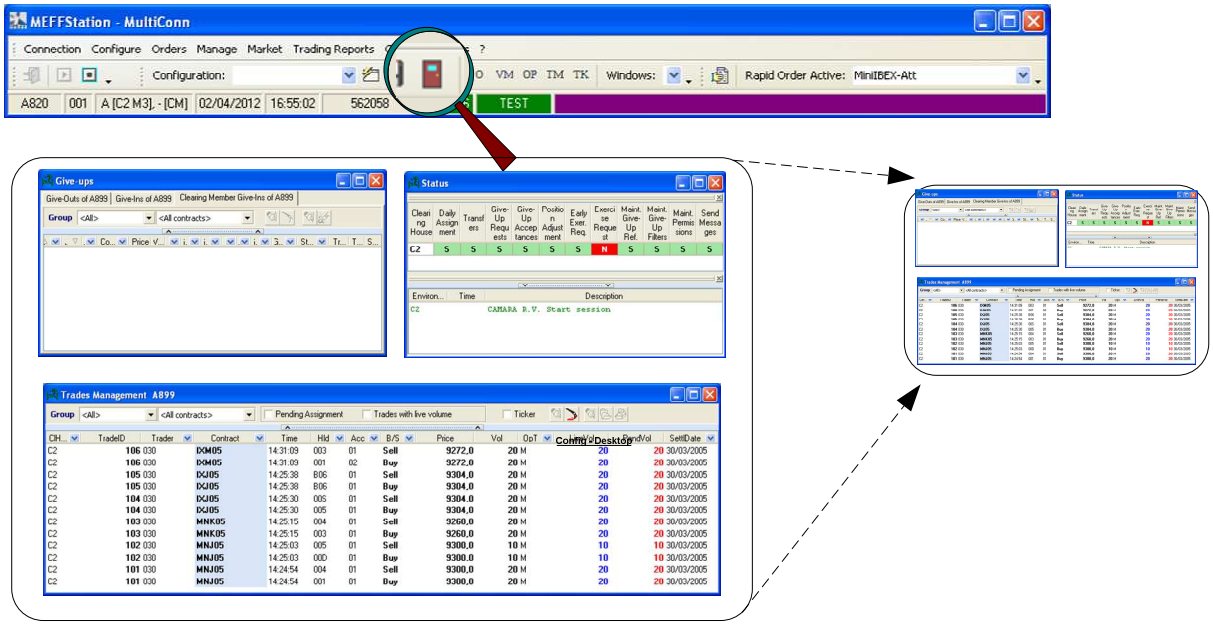
2.4.3 Close configuration

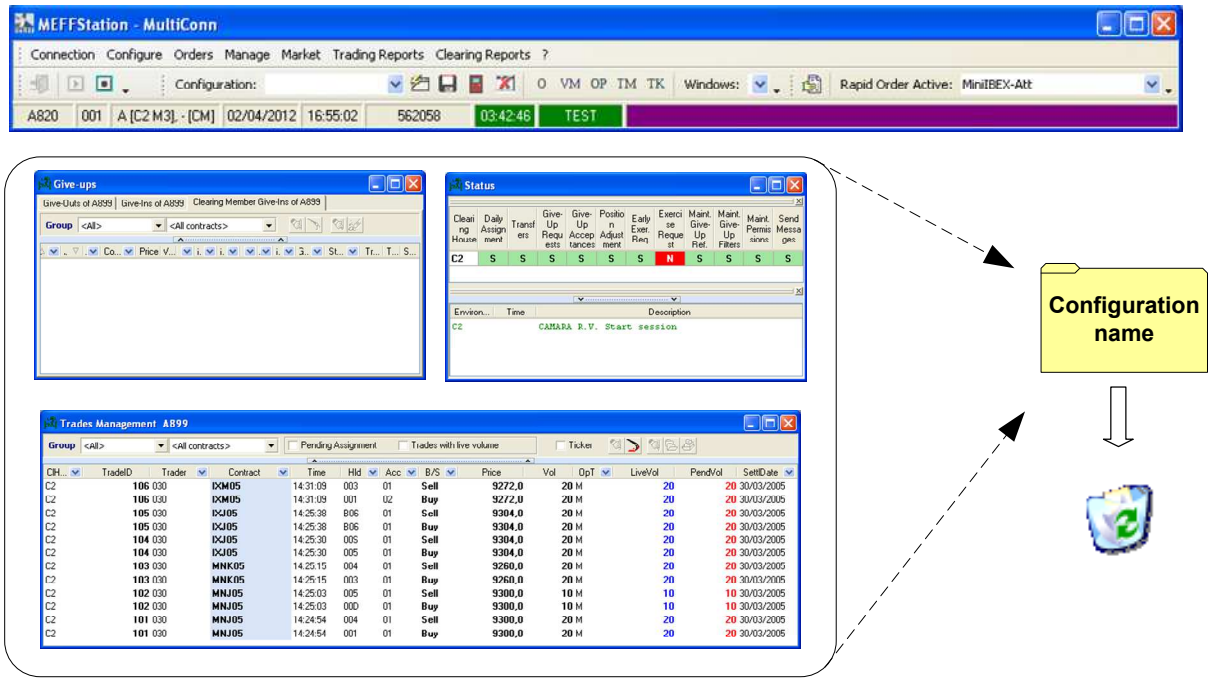
Menu option: Config - Desktop - Close Configuration



- Close configuration -

2.4.4 Delete configuration

Menu option: Config - Desktop - Delete configuration



- Delete configuration -

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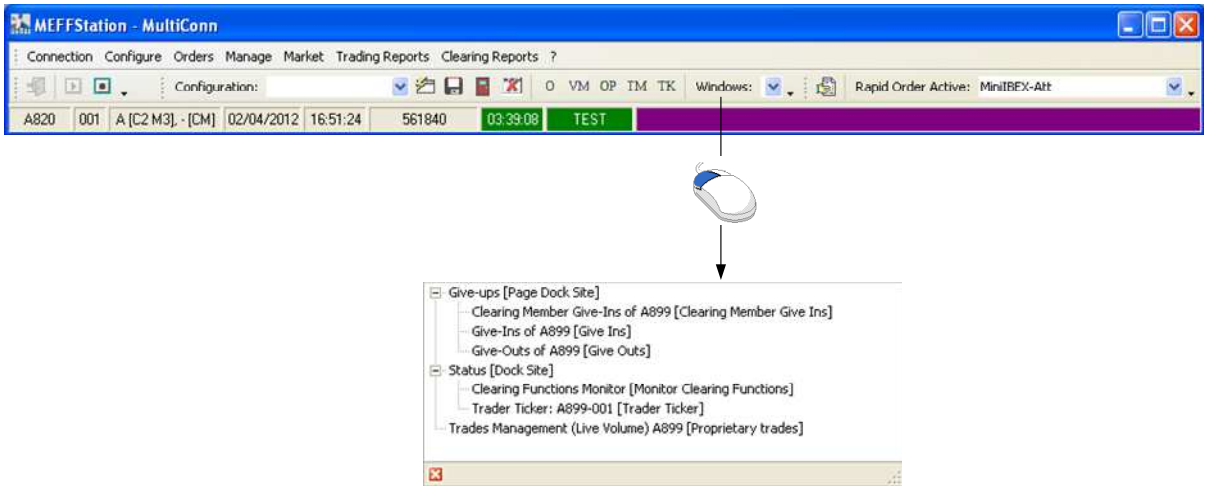
2.5 Finding a window in the desktop

Clicking in the **Windows** option on the main window toolbar, a drop down list is displayed. It shows all open windows listed according to their organization in *docksites* and *page control docksites*.

When selecting a window from this list, it will come up front and its frame will flash highlighting that it is active.



- Access to list of open windows -

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2.6 Windows Personalisation

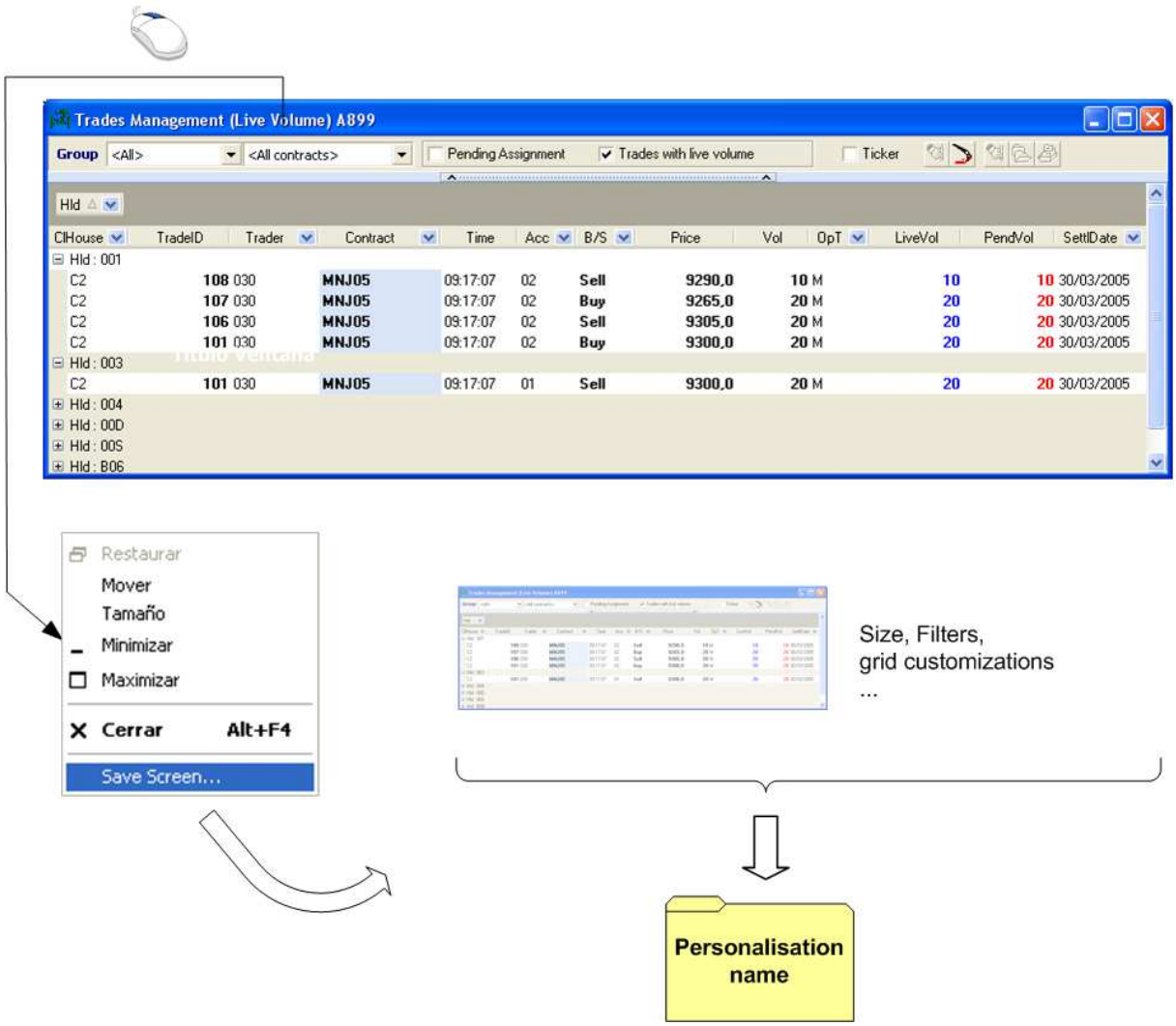
Windows terminal offers a great versatility for the configuration. Personalised configurations can be saved for later use, avoiding the repetition of this process.

With this method everything that is personalised is saved except the position of the window. This includes: the name and size of the window, configuration of data grid, selection of contracts or the information filters selected.

2.6.1 Save personalisation

Access method: <u>Window Menu (right click on the window title bar) – Save Screen …</u>

Function: Assign a name to the personalised window so it can be used later.



- Save personalisation -

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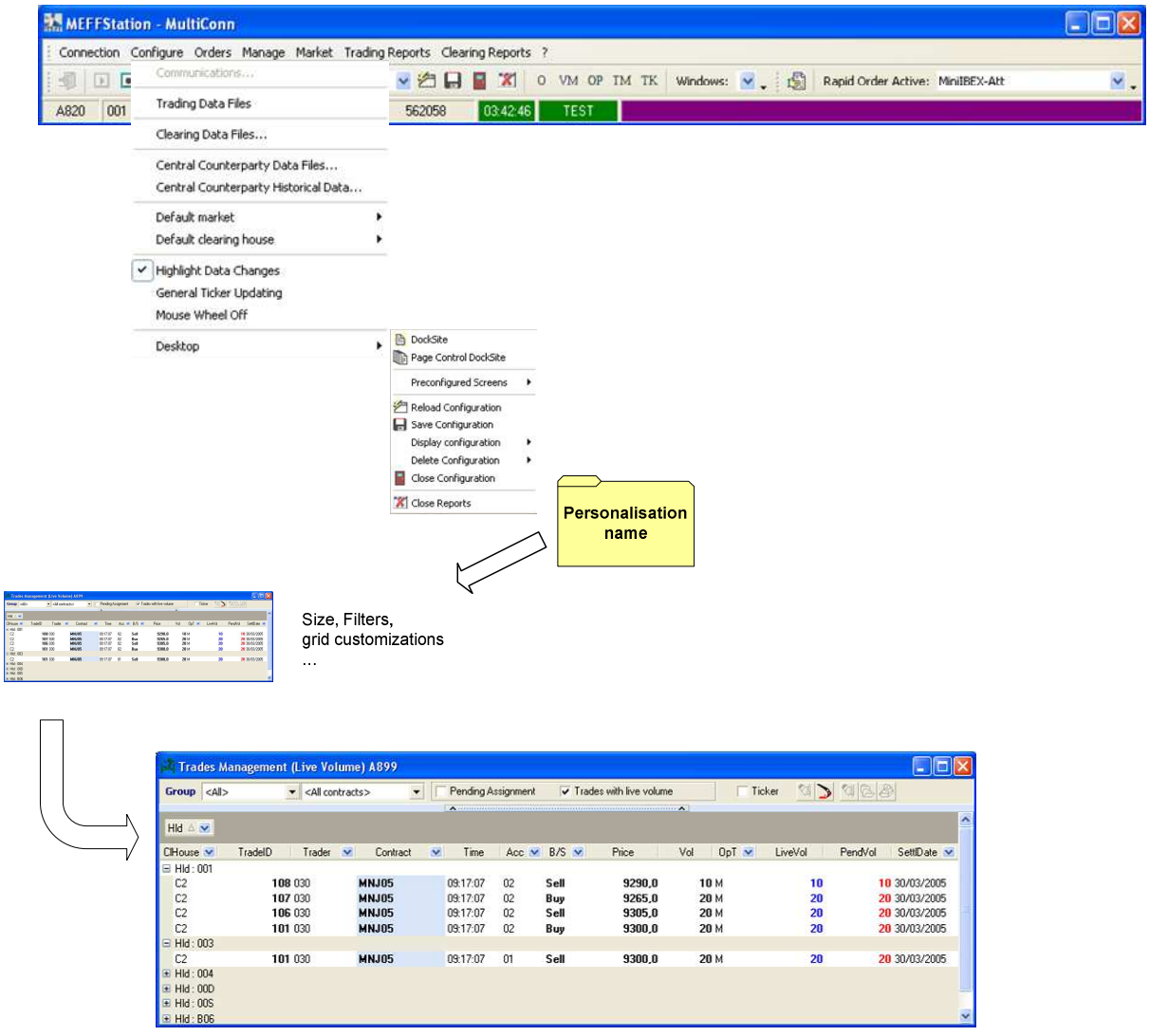
2.6.2 Restore personalisation

Menu option: <u>Configure - Desktop – Preconfigured Screens – *Group* – Name</u>

Function: Open a window with a personalised setting and data previously configured.



- Restore personalised window –

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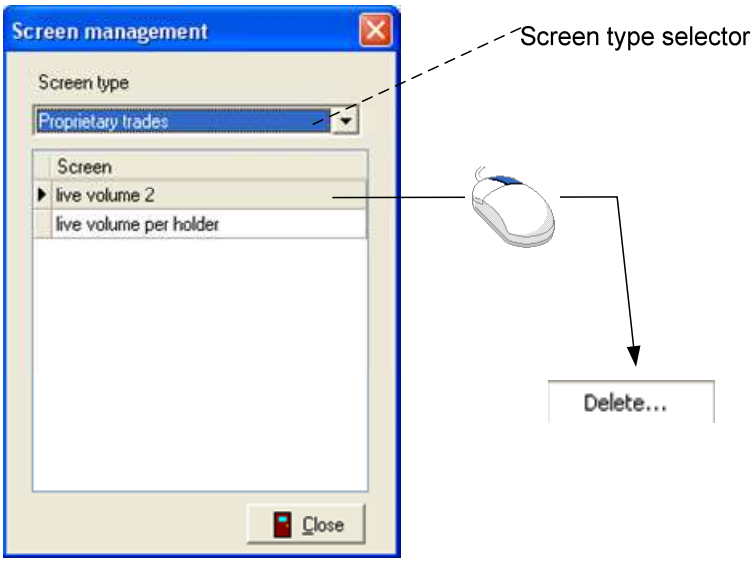
2.6.3 Delete personalisation

Menu option: <u>Configure - Desktop – Preconfigured Screens – Screen Management…</u>

Function: Delete previously personalised setting.



- Screen Management Window –

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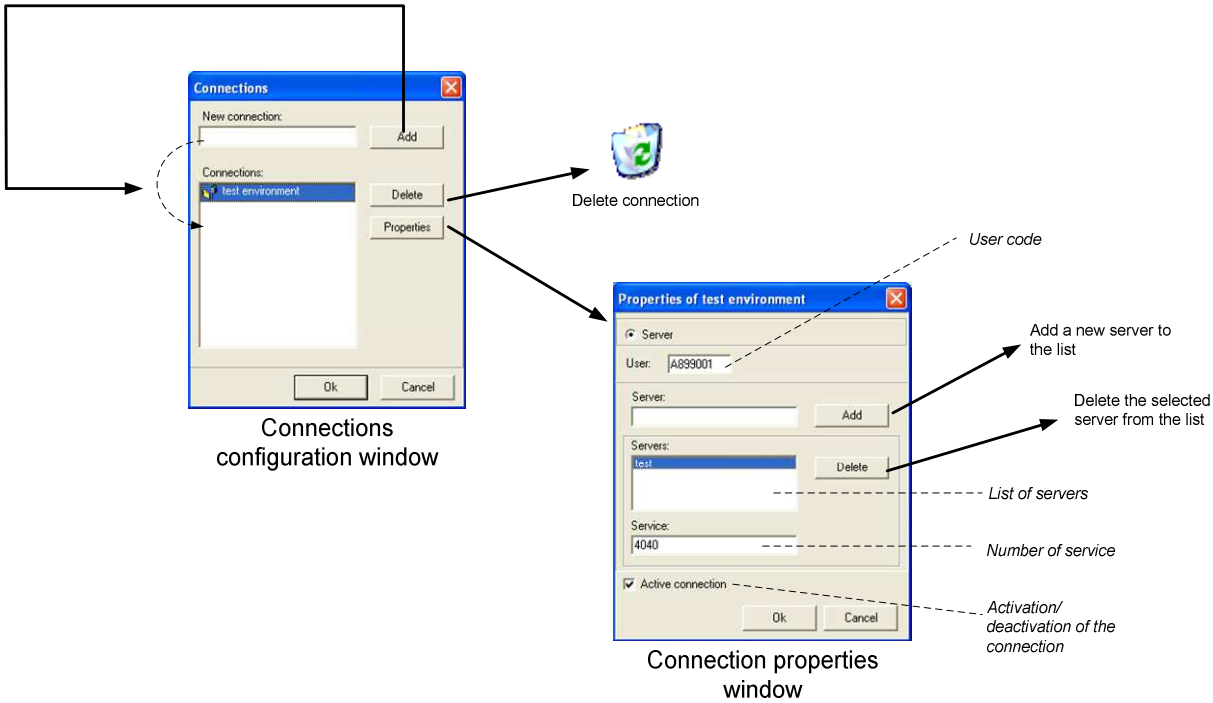
3. Connection

3.1 Connection Configuration

Menu option: **Configure – Communications**

Function: Define system connection parameters.

The configuration data is provided by MEFF.



- Connection configuration windows -

3.2 Establishing connection

Menu option: **Connection – Connect**

Function: Establishes active connections not discarded.

Before taking any action in an environment you must be connected to it.

3.3 Disconnect

Menu option: **Connection – Disconnect**

Function: Ends all connections.

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3.4 Password Connection

As a security measure the Meffstation has the option of asking for a password when the user connects the terminal. When Market Services enable this protection, the user can change the password through the new menu option Configure- Change Password.

The following describes the password entry process.

When the terminal is connected for the first time or the password is reset due to a maximum number of login attempts, the first window displayed is

and the next one

Once the password entry for the first time and modified by the user, in successive connections only the first window will show.

The password must be at least 6-digit and contain alpha numeric characters.

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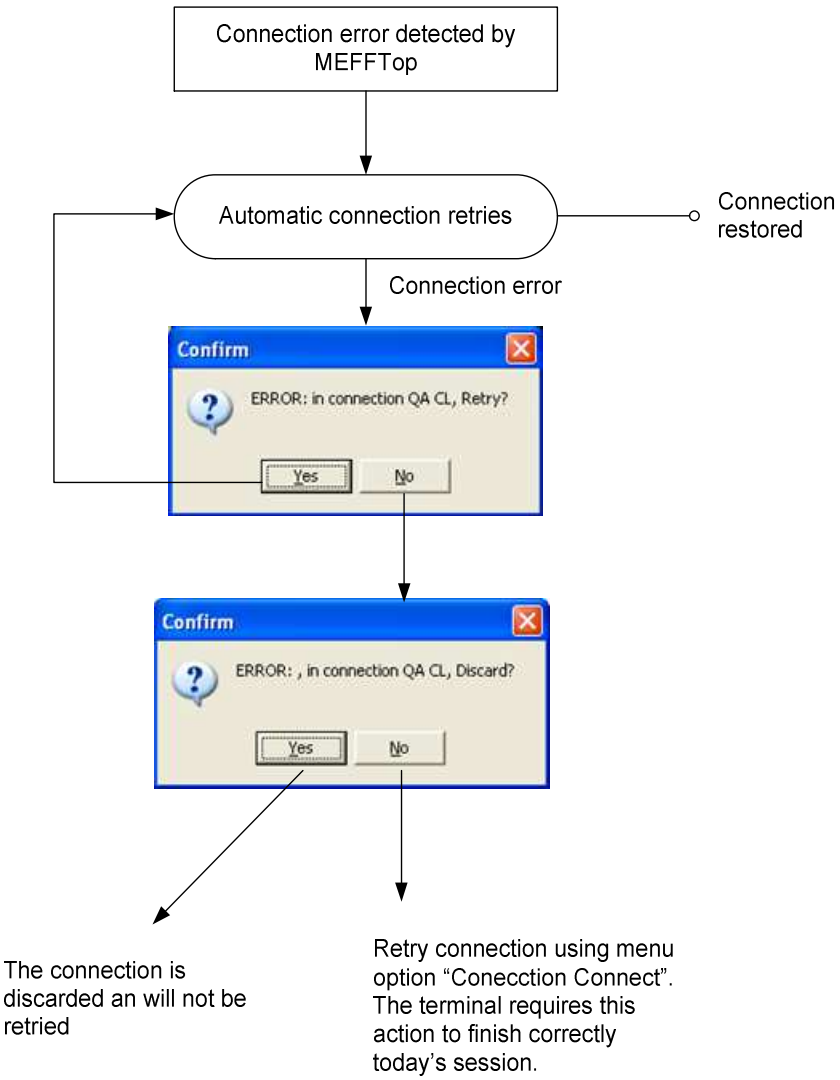
3.5 Managing connection errors

When MEFFStation detects an error in some of its connections, it will notify the user, who can opt to retry or accept the disconnection. If the disconnection is accepted he will have to decide if he wants to discard the connection, such that the terminal does not require this connection to end correctly, or not discard it, whereby the terminal considers it necessary to end the sessions associated with the connection.



- Actions in the case of disconnection –

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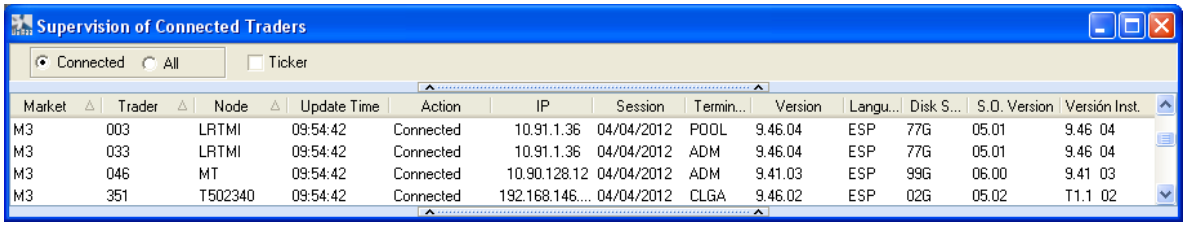
3.6 Connected Traders

Menu option: **Manage – Connected Traders**

Function: Tracking terminals connected

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



Market	Trader	Node	Update Time	Action	IP	Session	Termin...	Version	Langu...	Disk S...	S.O. Version	Versión Inst.
M3	003	LRTMI	09:54:42	Connected	10.91.1.36	04/04/2012	POOL	9.46.04	ESP	77G	05.01	9.46 04
M3	033	LRTMI	09:54:42	Connected	10.91.1.36	04/04/2012	ADM	9.46.04	ESP	77G	05.01	9.46 04
M3	046	MT	09:54:42	Connected	10.90.128.12	04/04/2012	ADM	9.41.03	ESP	99G	06.00	9.41 03
M3	351	T502340	09:54:42	Connected	192.168.146...	04/04/2012	CLGA	9.46.02	ESP	02G	05.02	T1.1 02

- Connected traders windows -

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4. Floating windows

4.1 General

4.1.1 Trader Ticker

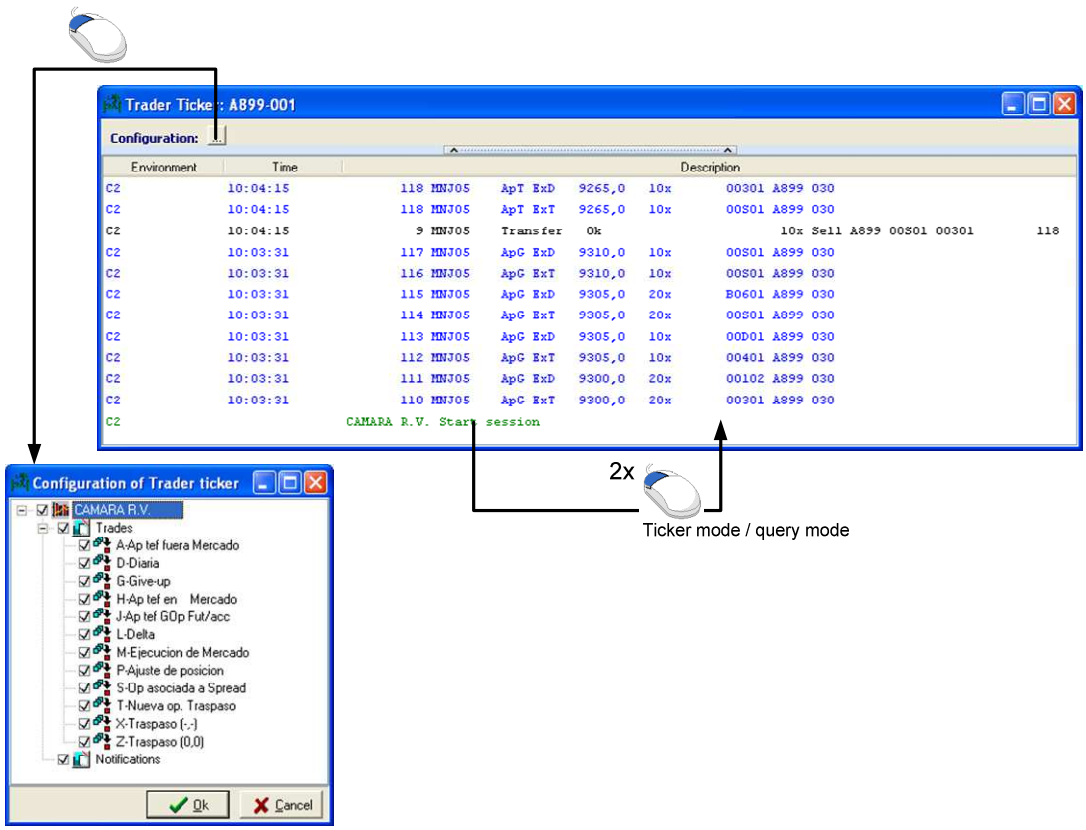
Menu option: **Manage – Trader Ticker**

Function: Monitoring proprietary trades and notifications.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Information filters:

- **Trades**: Allows filtering trades to be shown using the trade code.
- **Public notifications**: Status changes and general messages.
- **Notifications**: Private messages.
- **Connections status**: It allows obtaining information about connections, disconnections and communications blocking.



- Trader Ticker Window -

By double clicking on the window area you can switch modes from ticker mode (most recent events without navigation capability) to query mode (free navigation).

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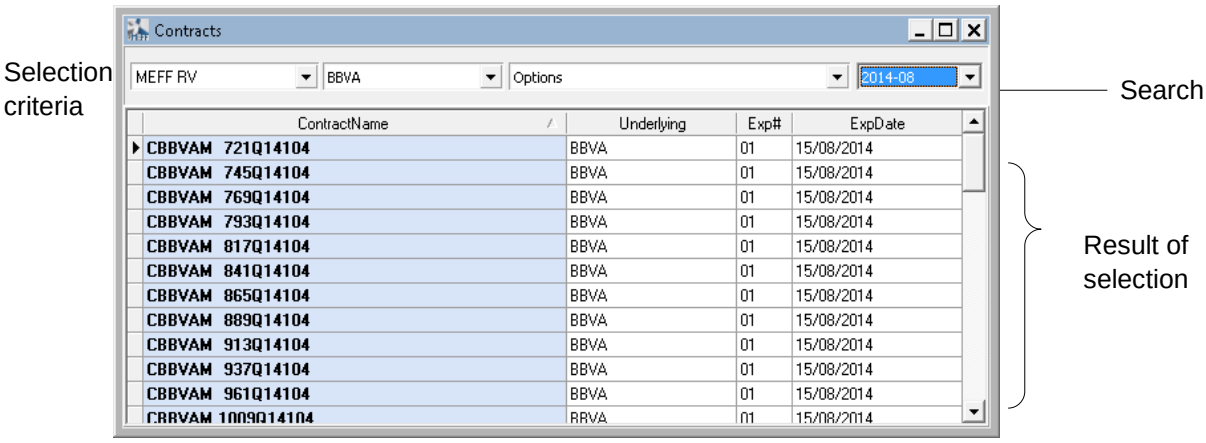
4.1.2 Contract browser

Menu option: **Market – Contract Browser**

Function: Queriying contracts and contracts selection for market windows.

Multiplicity: Single window. If this type of window is alr eady open, when the option is requested it will pop up instead of opening a new instance.



ContractName	Underlying	Exp#	ExpDate
CBBVAM 721Q14104	BBVA	01	15/08/2014
CBBVAM 745Q14104	BBVA	01	15/08/2014
CBBVAM 769Q14104	BBVA	01	15/08/2014
CBBVAM 793Q14104	BBVA	01	15/08/2014
CBBVAM 817Q14104	BBVA	01	15/08/2014
CBBVAM 841Q14104	BBVA	01	15/08/2014
CBBVAM 865Q14104	BBVA	01	15/08/2014
CBBVAM 889Q14104	BBVA	01	15/08/2014
CBBVAM 913Q14104	BBVA	01	15/08/2014
CBBVAM 937Q14104	BBVA	01	15/08/2014
CBBVAM 961Q14104	BBVA	01	15/08/2014
CBBVAM 1009Q14104	BBVA	01	15/08/2014

- Contract browser window –

The contract selector allows to drag different contract codes to the ***Contract Column*** of a market screen, moment from which the above mentioned window shows information of the assigned contract.

When contract allocation is done, the destiny window stores the underlying, contract type, *strike* if it exists and the number order of expiration. Thus when the expiration takes place, **the code of contract is updated automatically**. For example, if the contract that now is the first expiration of the future of Telefónica is selected, when the expiration takes place, the window will show the code of the contract that becomes the first expiration.

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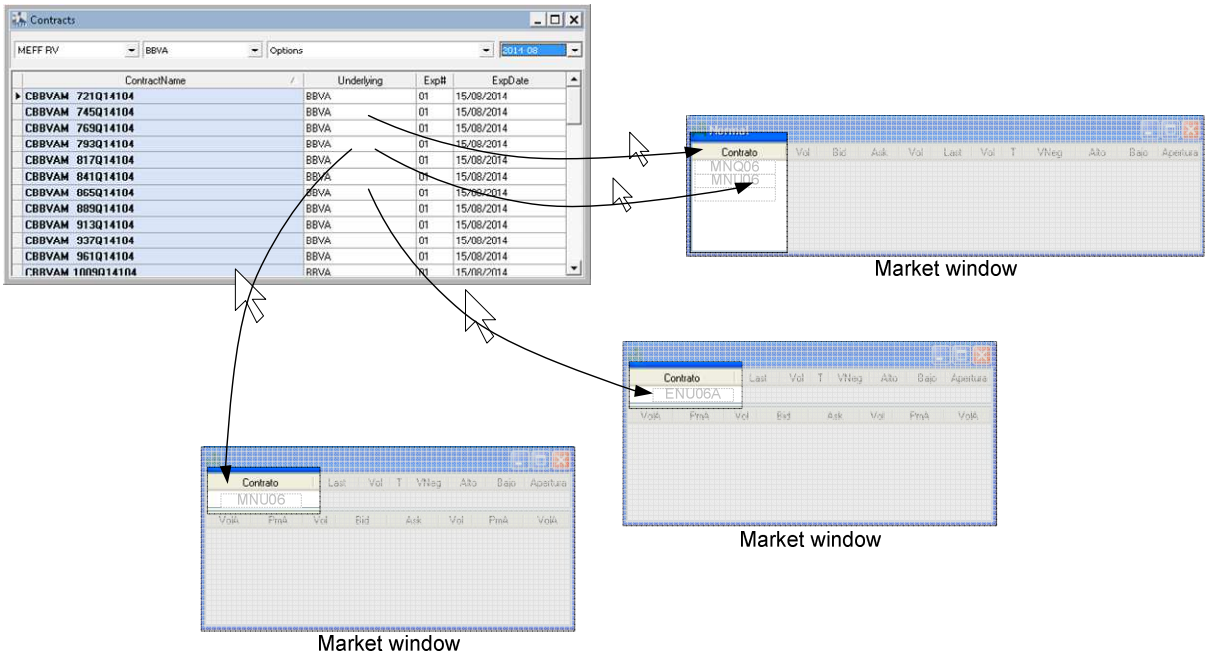


- Allocation of contracts in Market windows -

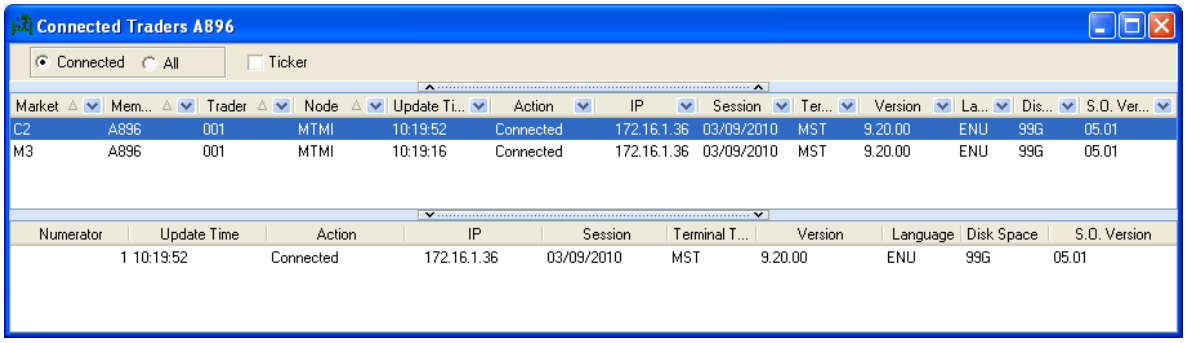
Contract selection window can also be accessed directly from market windows. In this case it is not a floating window, but a dialogue that must finish with accept or cancel button and whose scope is restricted to the window from where it was initiated

4.1.3 Connected Traders

Menu option: **<u>Manage – Connected Traders</u>**

Function: Consult traders and MeffGate users computer`s characteristics. It also shows software version details and information regarding connection hours.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



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4.2 Trading

4.2.1 Trading Functionalities

Menu option: **Market – Trading Functionalities**

Function: Querying active functions in the clearing system.

Multiplicity: Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

The possibility of taking an action will depend on active functions and trader's permissions.

Each function is represented by a column, and each modality in every environment is shown in a row. When one cell contains value "Yes" in green color, that means it is possible to do the action; "No" in red color means the action is not allowed, "Not now" in yellow color is shown when the action is suspended temporarly.

Trading functionalities

Market	Mod. Contratación	Orders Quote Entry	Orders Quote Modification	Cancel Orders Quote	Prearranged Trades Entry (H,B)	Prearranged Trades Entry (A)	RfQ
M3 - MEFF RV	Ext. Time	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Aplic. H horario extendi...	No	No	No	Yes	No	No
M3 - MEFF RV	Short time	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Oper. de Bolsa por Delt...	No	No	No	Yes	No	No
M3 - MEFF RV	Schedule BOND	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Aplic. H horario corto	No	No	No	Yes	No	No
M3 - MEFF RV	Aplic. H horario Bono	No	No	No	Yes	No	No

4.2.2 Trading Status Control

Menu Option: Market – Trading status control

Function: Querying active functions in the clearing system.

Multiplicity: Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

Each modality is represented by a column, and every environment is shown in a row. In every cell, the status of the corresponding modality is shown.

Trading Status Control

Market	Ext. Time	Short time	Schedule BOND	Aplic. H horario extendido	Aplic. H horario corto	Aplic. H horario Bono	Oper. de Bolsa por Deltas
M3 - MEFF RV	Open	Open	Open	Open	Open	Open	Open

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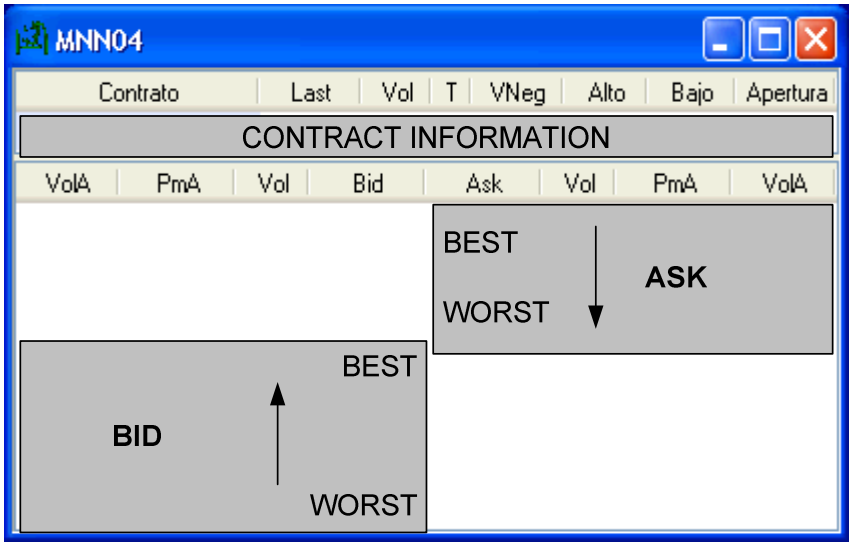
4.2.3 Depth Window - Normal

Menu option: <u>Market – Depth Screen - Normal</u>

Function: Monitoring contract prices with depth and sorted by prices.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Market window with normal depth -

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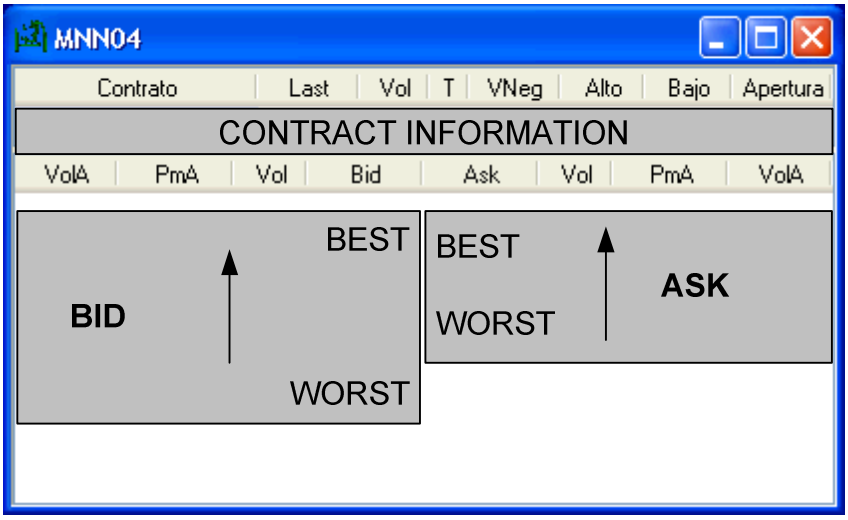
4.2.4 Depth window - Extended

Menu option: <u>Market – Depth Screen – Mkt.Depht Screen</u>

Function: Monitoring contract prices, in depth, with best ask/bid prices at the top of the window.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Market window with extended depth -

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4.2.5 Normal window

Menu option: <u>Market – Normal Screen</u>

Function: Monitoring best prices of several contracts simultaneously.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

NORMAL

Contrato	Vol	Bid	Ask	Vol	Last	Vol	T	VNeg	Alto	Bajo	Apertura
CONTRACT	BEST BID		BEST ASK		GENERAL TRADING DATA						
...	...		...		...						
...	...		...		...						
...	...		...		...						
...	...		...		...						
...	...		...		...						
CONTRACT	BEST BID		BEST ASK		GENERAL TRADING DATA						

NORMAL

Contrato	Vol	Bid	Ask	Vol	Last	Vol	T	VNeg	Alto	Bajo	Apertura
ITU04	5	19,25					=	0			19,25
IXN04	6	7631,0	7632,0	2	7629,0	2	+	446	7666,0	7617,0	8035,5
IXQ04	5	8040,0	8341,0	10			=	0			8040,0
MNN04	10	8175,0	8195,0	6	8195,0	3	-	581	8410,0	8100,0	8035,5
MNQ04	8	8135,0	8240,0	10	8140,0	10	+	20	8140,0	8040,0	8040,0
TEZ04	14	11,97	12,00	10			=	0			12,00

- Market Window Normal -

The order in which contracts appear can be determined when adding them according to the position where they are inserted, or later dragging the contract code to the wished position.

Windows name is determined by the user when it is created. It can be changed later doing a right click on the window title bar selecting ***Rename*** option.

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4.2.6 Options window

Menu option: **Market – Options Screen**

Function: Monitoring specific options market.

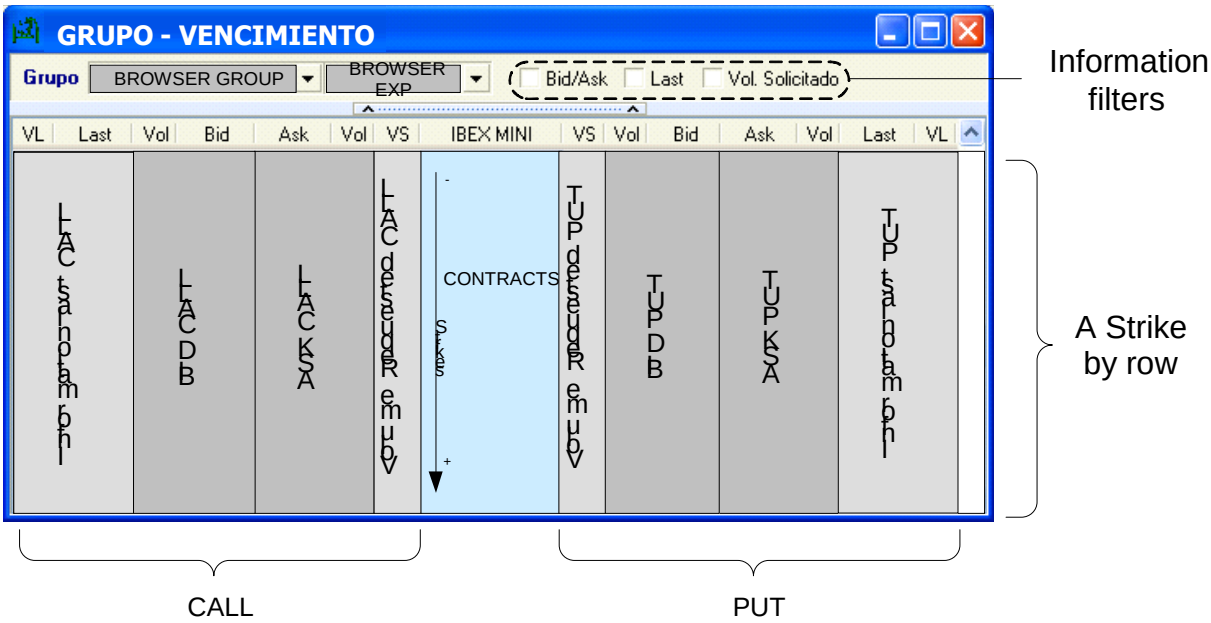
Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Contract selection:

- Group
- Maturity

Information filters:

- **Bid/ask**. Contracts with bid or ask prices
- **Last**. Contracts contracted during the day
- **Vol. Requested**: Contracts that were quote requested



- Options market window -

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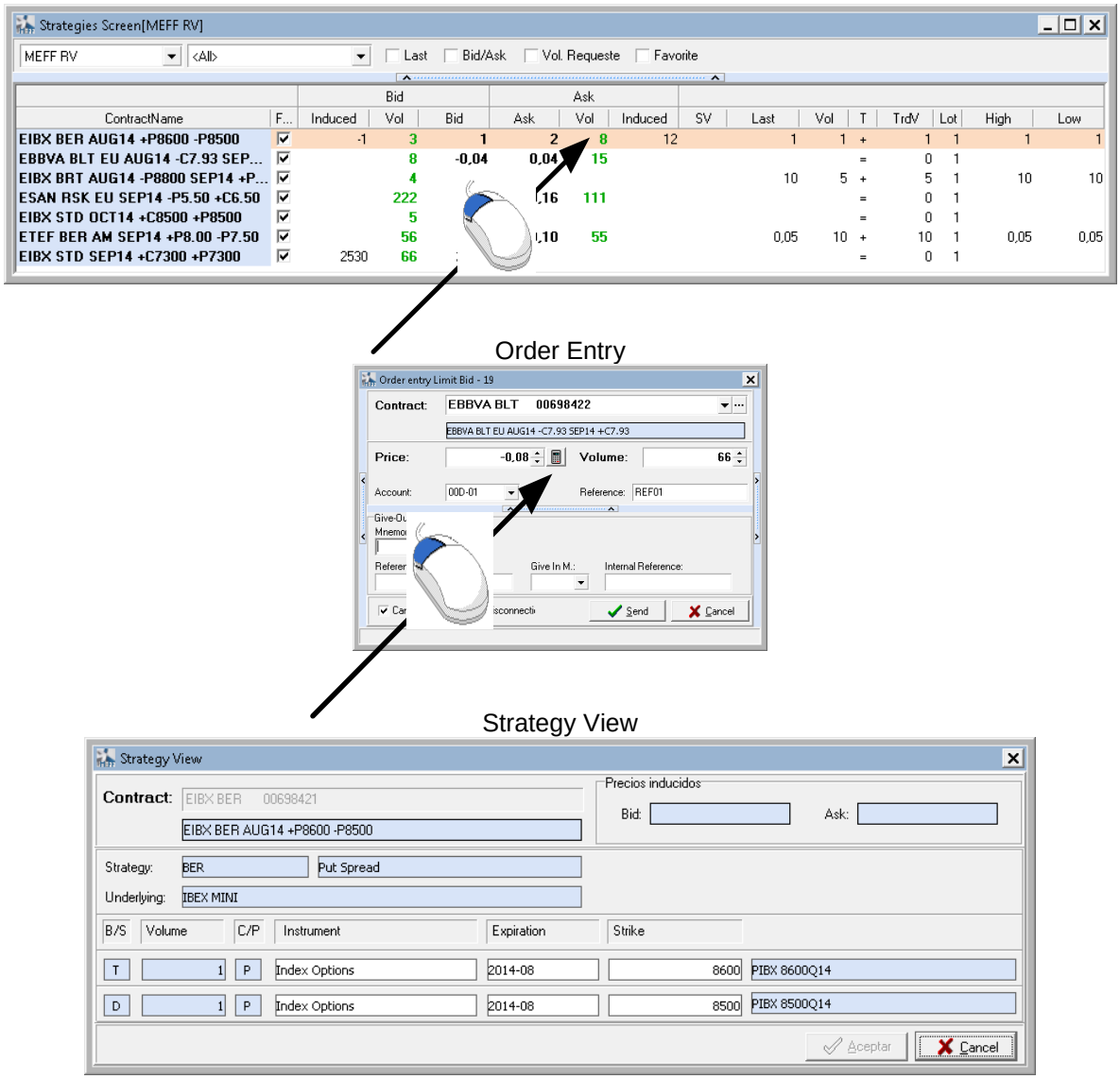
4.2.7 Strategies window

Menu option: **Market – Strategies Screen**

Function: Monitoring best prices in strategies.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



4.2.8 General Ticker

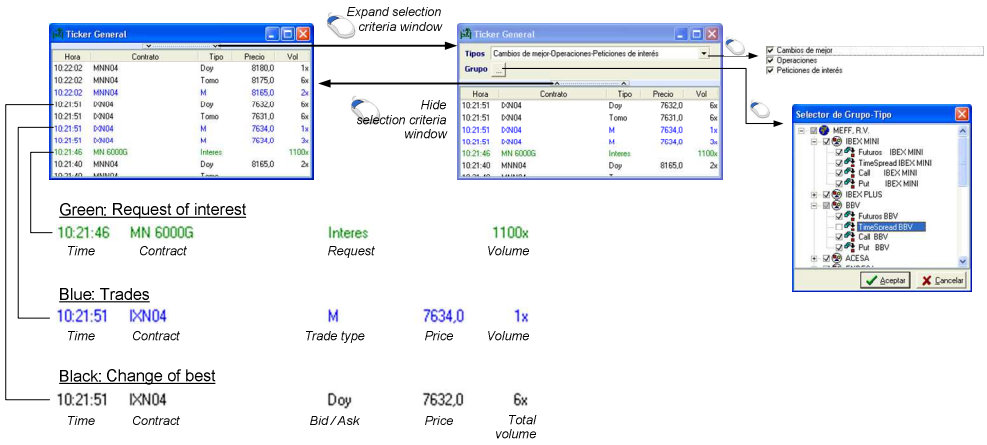
Menu option: **Market – General Ticker**

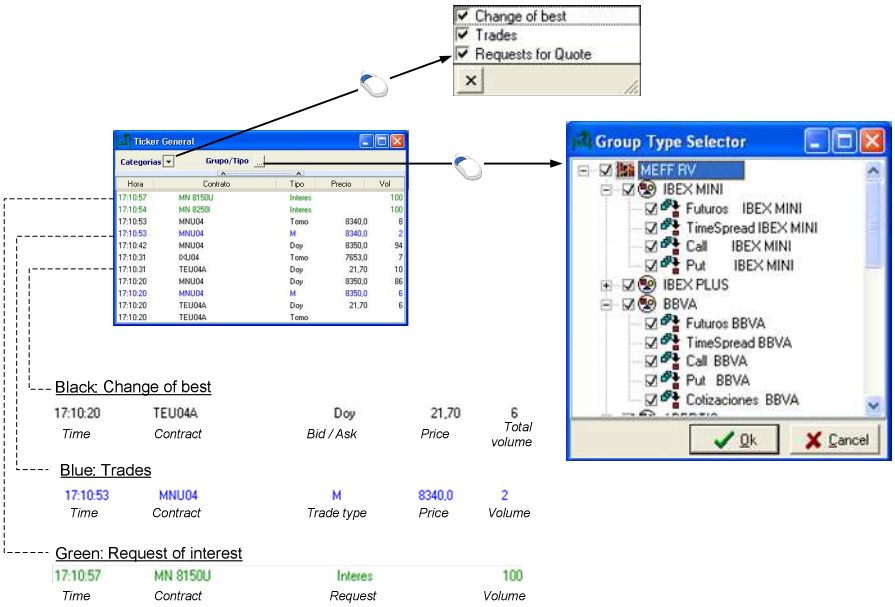
Function: Monitoring trades, price changes and market quote requests.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Information filters:

- Categories (trades, changes of best, quote request)
- Groups and contract types





- General Ticker Window -

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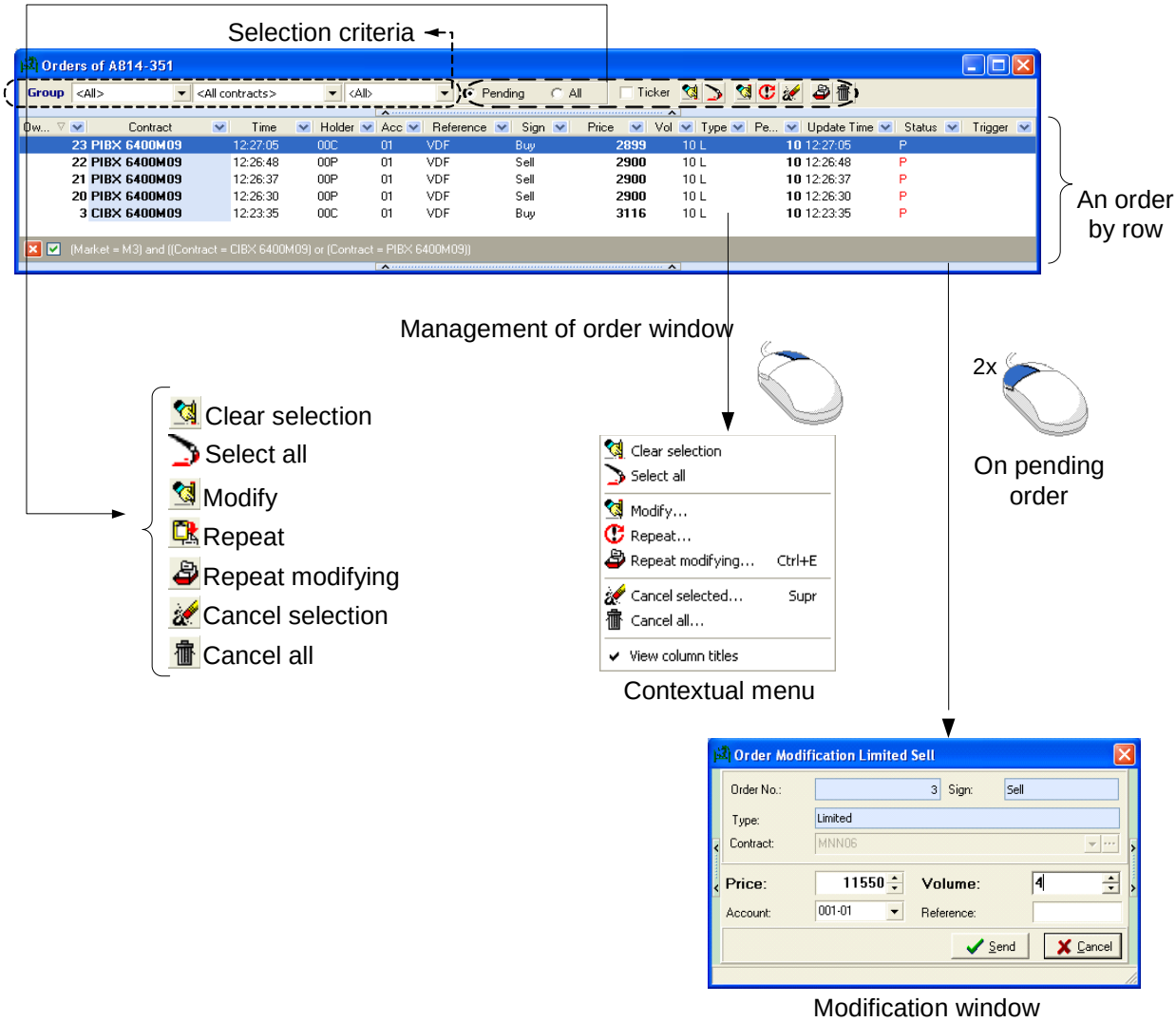
4.2.9 Order management

Menu option: **Manage – Order management**

Hot key: **F10**

Function: Management of own orders.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Order management -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
B ! D ! SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(*) This key is only of application when a selection of pending orders has been done

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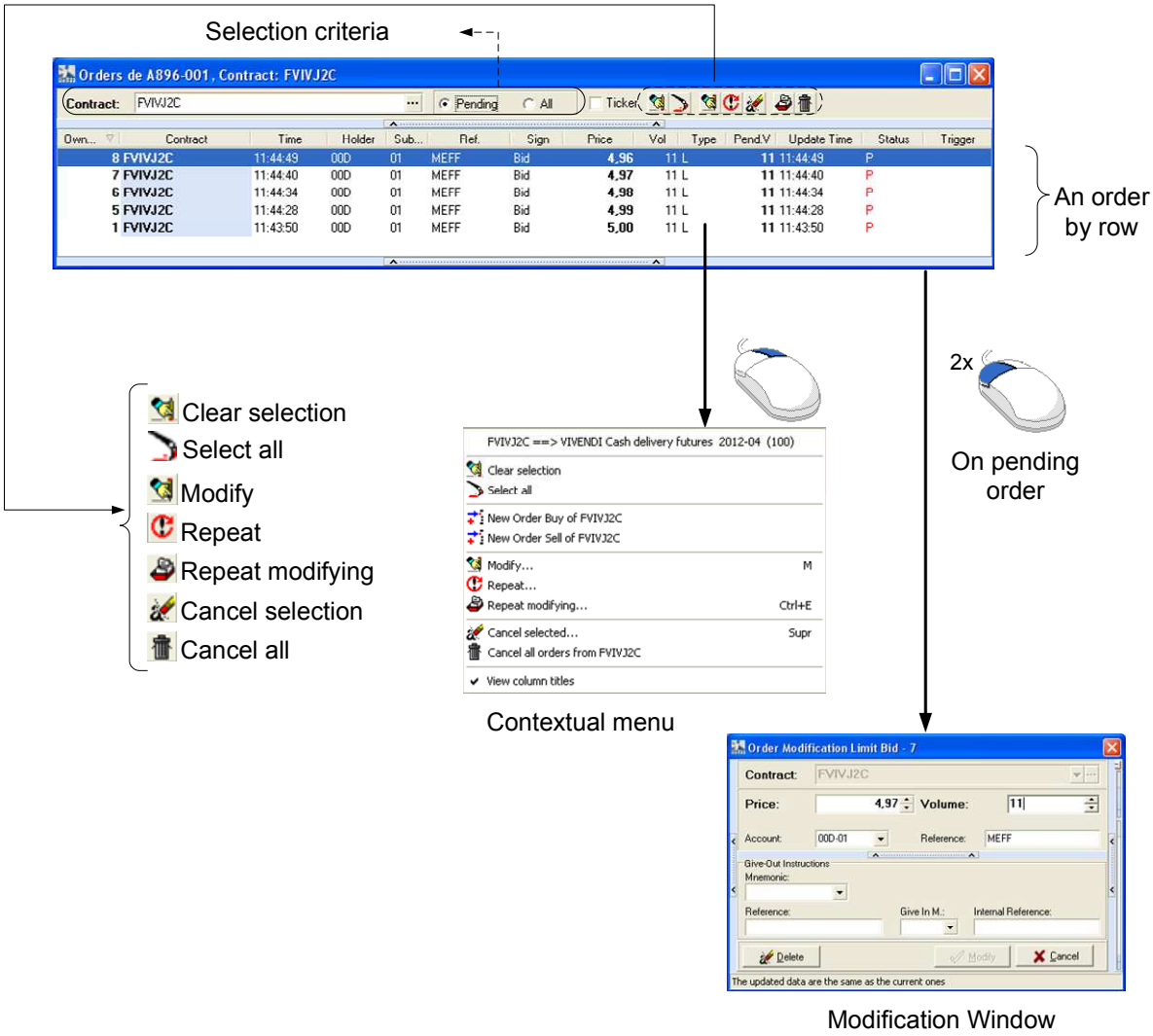
4.2.10 Orders management by contract

Menu option: **Manage – Orders management by contract**

Function: Orders management own by contract.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Order management by contract -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
B ! D ! SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(*) This key is only of application when a selection of pending orders has been done

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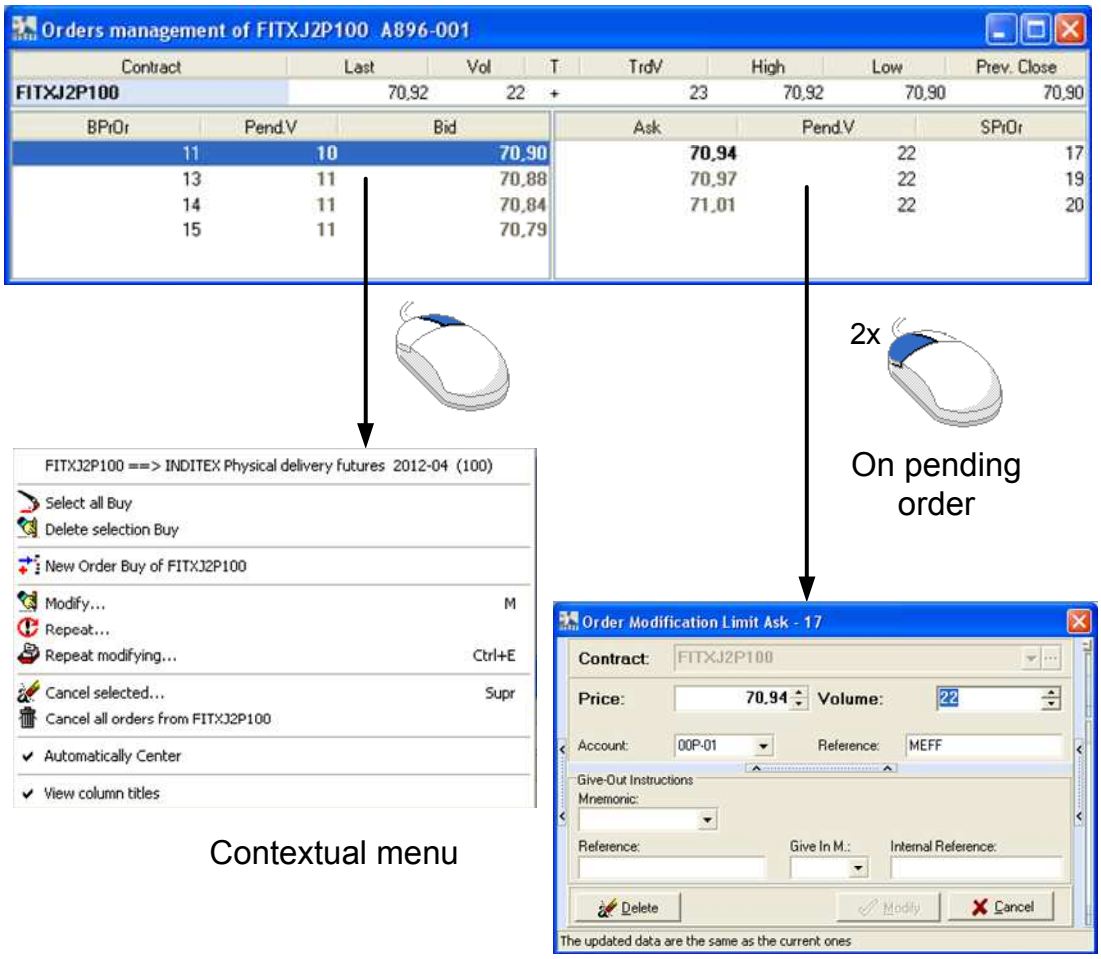
4.2.11 Orders management extended

Menu option: **Manage – Orders management extended**

Function: Orders management own, with more info.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Order management extended -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(*) This key is only of application when a selection of pending orders has been done

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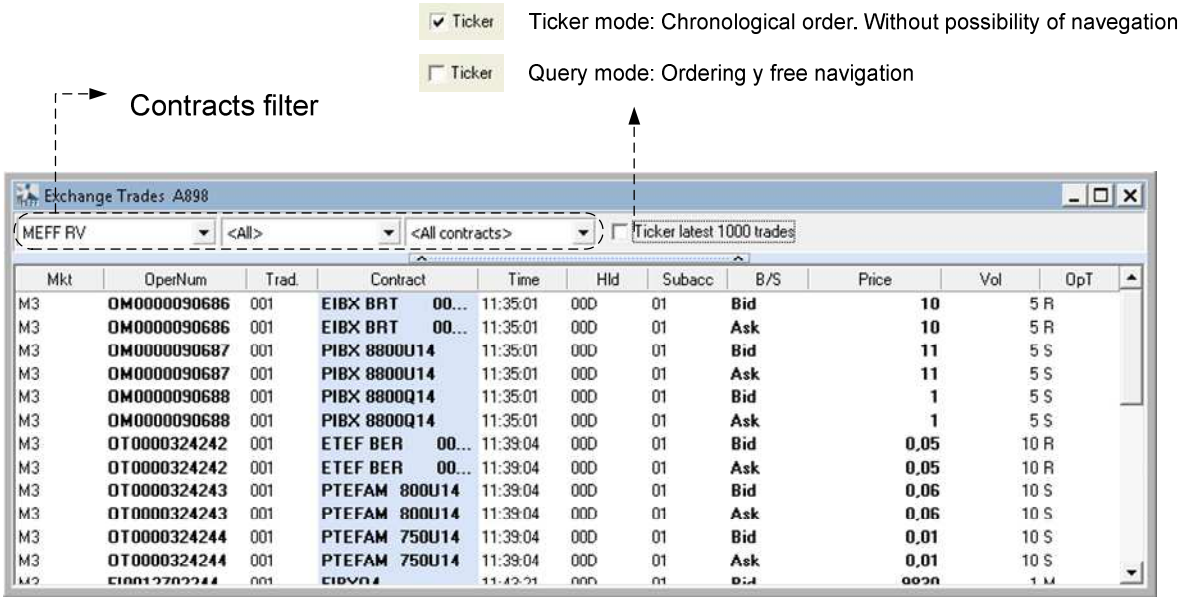
4.2.12 Exchange trades

Menu option: **Manage – Exchange Trades**

Function: Queriying trades made by the Member in the trading system during the session.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



-Exchange trades window -

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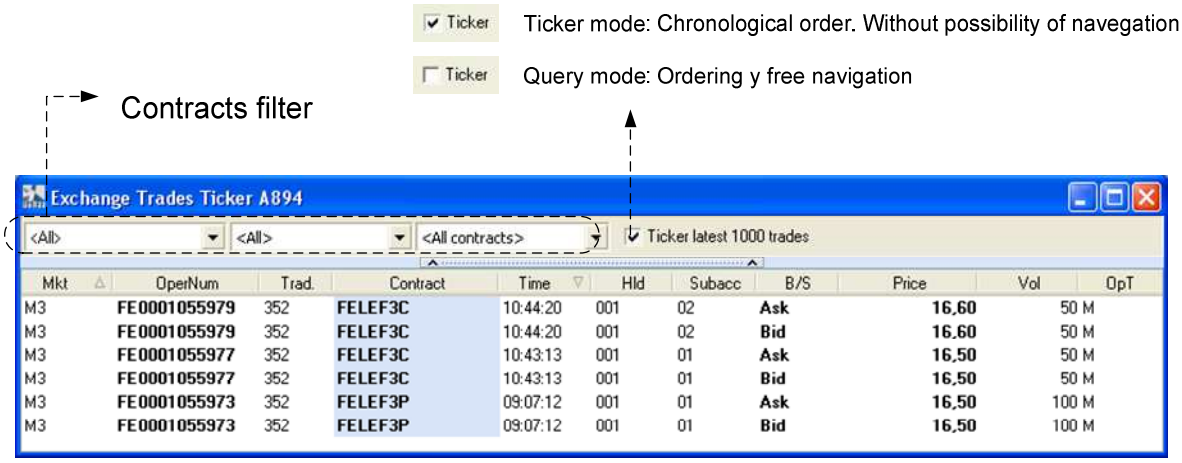
4.2.13 Exchange trades by contract

Menu option: **Manage – Exchange Trades by contract**

Function: Queriying trades by contract made by the Member in the trading system during the session.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Exchange trades by contract window -

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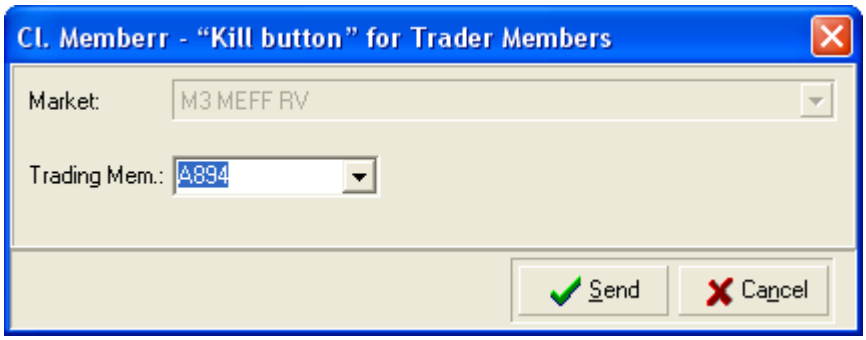
4.2.14 Cl. Member – Kill button" for Trader Members

Menu Option: **Manage – Cl. Member - "Kill Button" for Trader Members**

Function: Clearing Members (authorized users) will have the possibility to suspend one of the Members cleared by the firm.

Using this functionality results in the suspension of the corresponding users, the cancellation of all his orders and quotes. The reactivation of a Member or a user must be requested to Market Surveillance.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



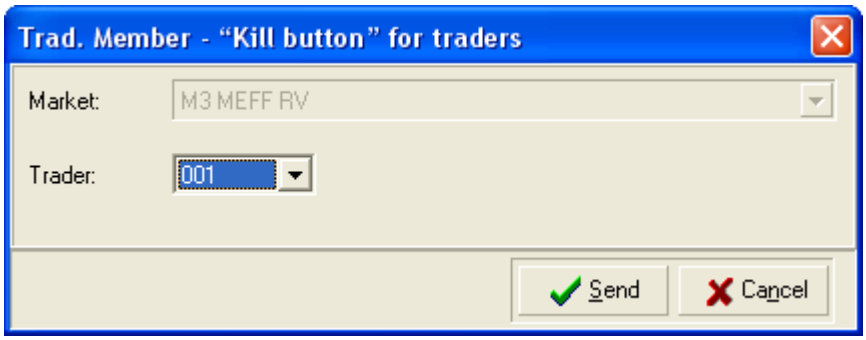
4.2.15 Trader Member - "Kill Button" for traders

Menu Option: **Trader Member – "Kill button" for traders**

Function: All Members (authorized users) will have the possibility to suspend one of the users of the Member

Using this functionality results in the suspension of the corresponding users, the cancellation of all his orders and quotes. The reactivation of a Member or a user must be requested to Market Surveillance.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



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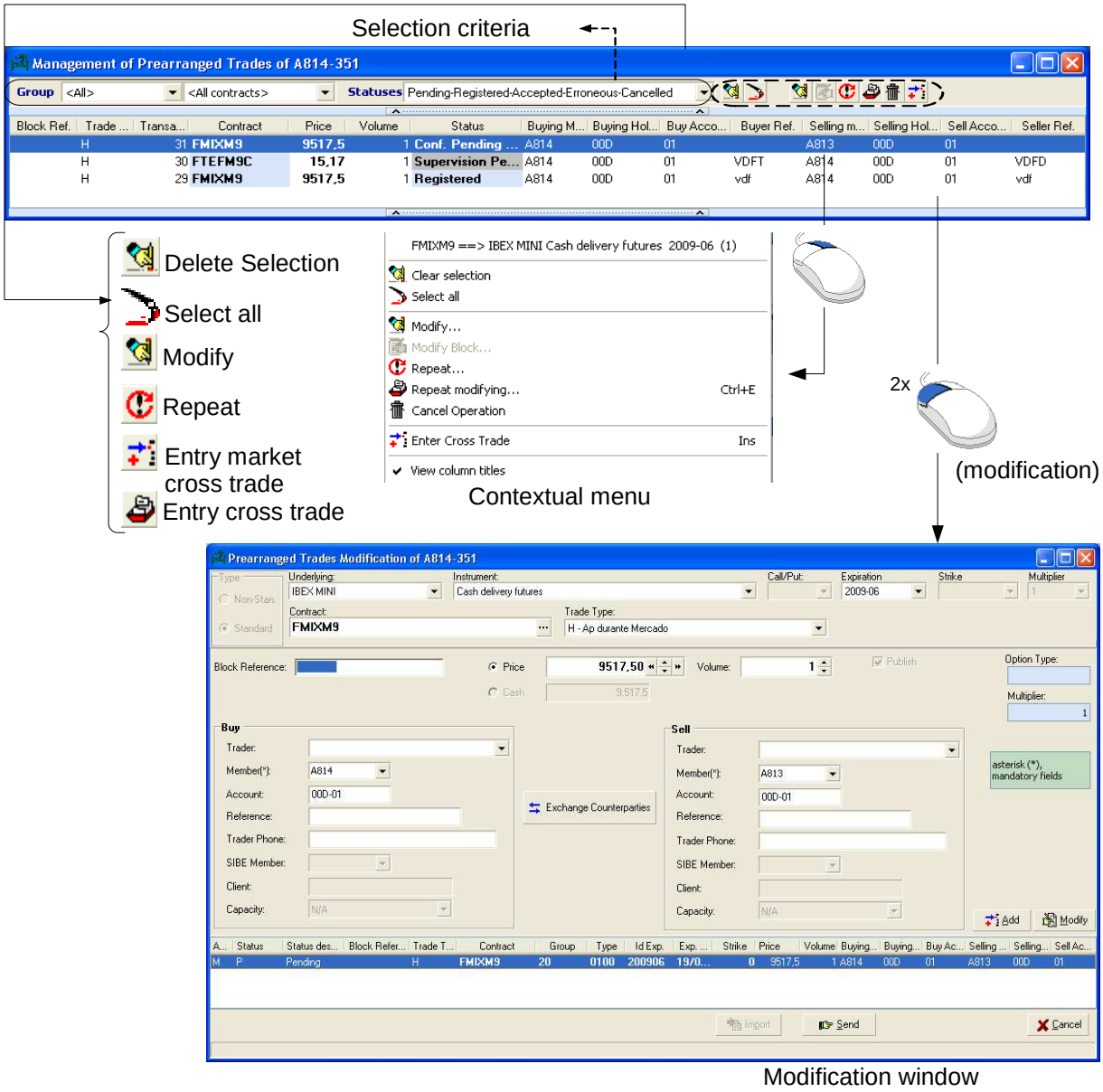
4.2.16 Management of Prearranged Trades

Menu option: **Manage – Management of Prearranged Trades**

Hot key: **CTRL + O**

Function: Monitoring entry and modification of cross trades.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Cross trade management -

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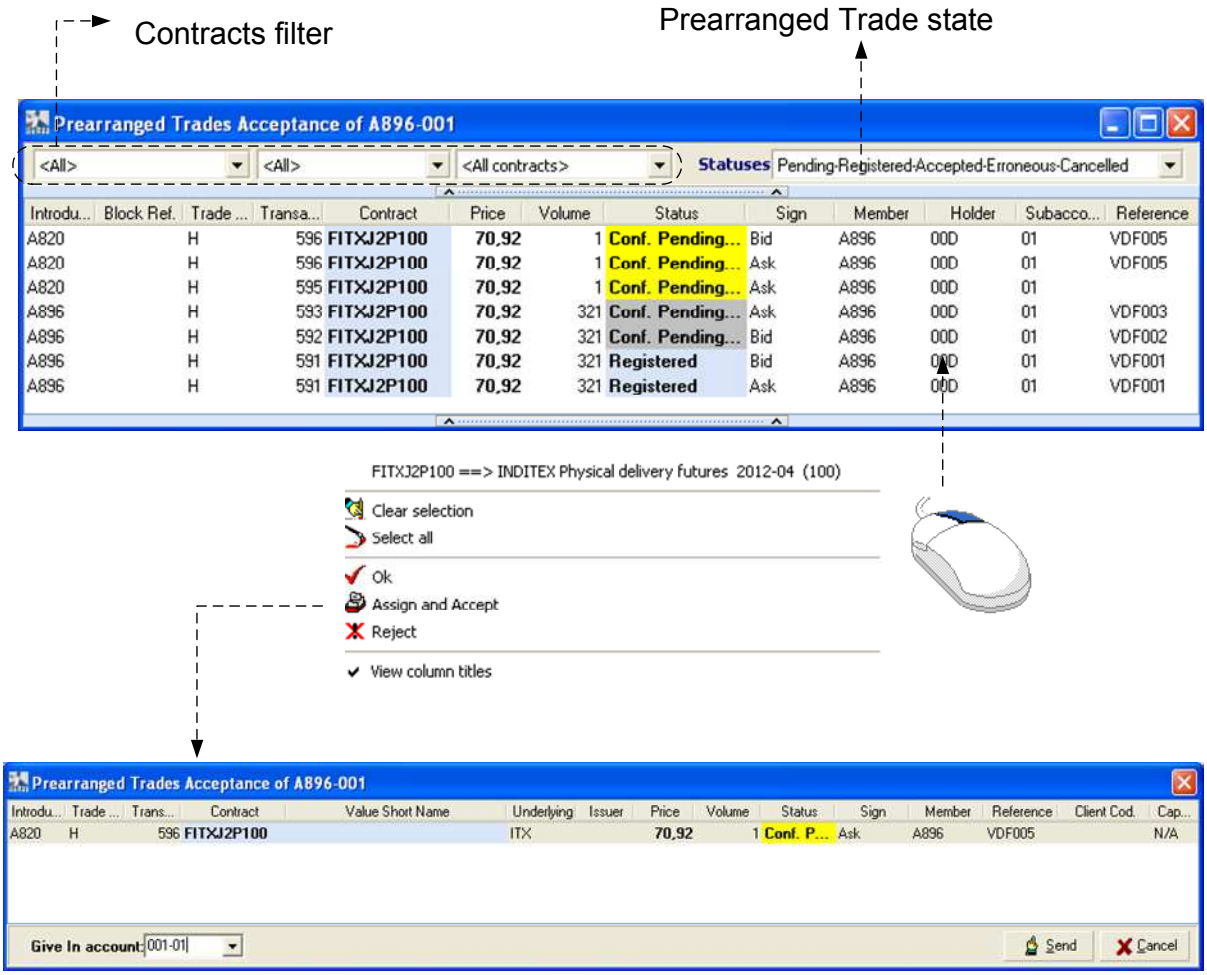
4.2.17 Acceptance of Prearranged Trades

Menu option: **Manage – Acceptance of Prearranged Trades**

Function: Assing, accept and rejected of cross trades.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- *Acceptance Prearranged trades window –*

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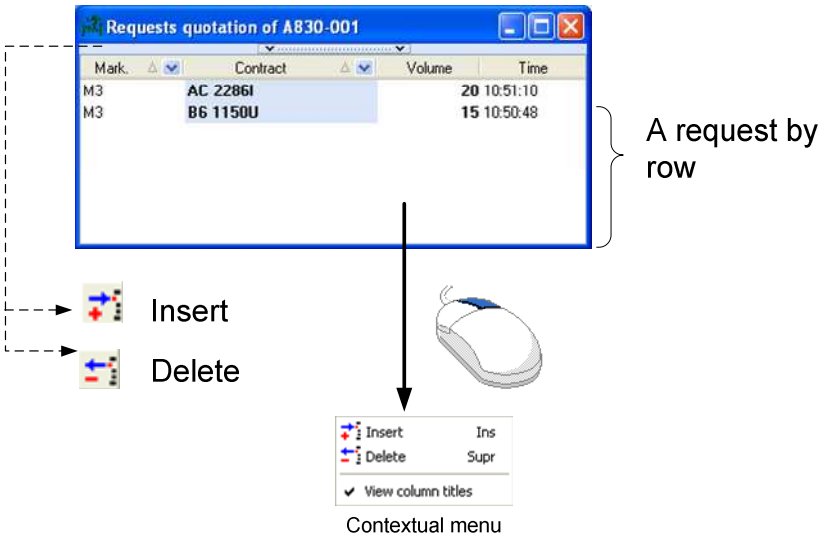
4.2.18 RFQ management

Menu option: **Manage – RFQ Management**

Function: Quote request management made by connected trader.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



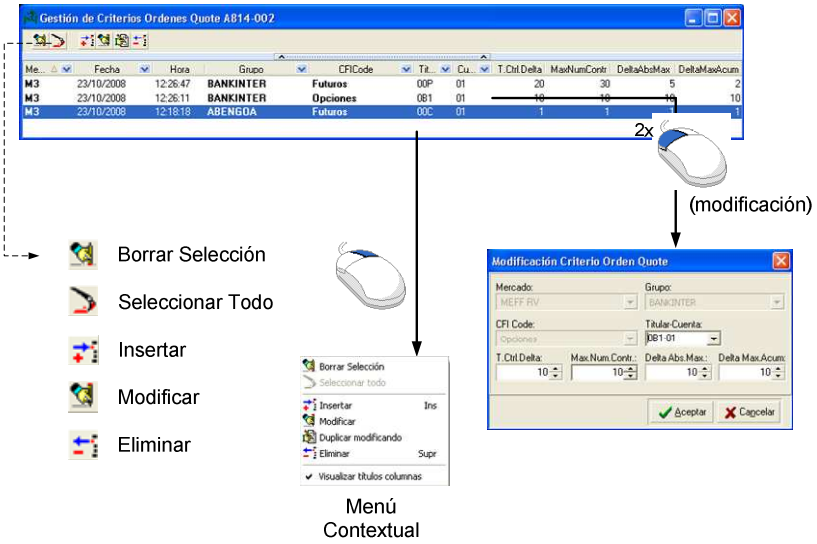
- *Management of requests quotation-*

4.2.19 Order Quote Parameters Management and Delta Protection

Menu option: **Manage – Order Quote Parameters Management** **(only available in MeffStation MT)**

Function: Order Quote Parameters Management

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



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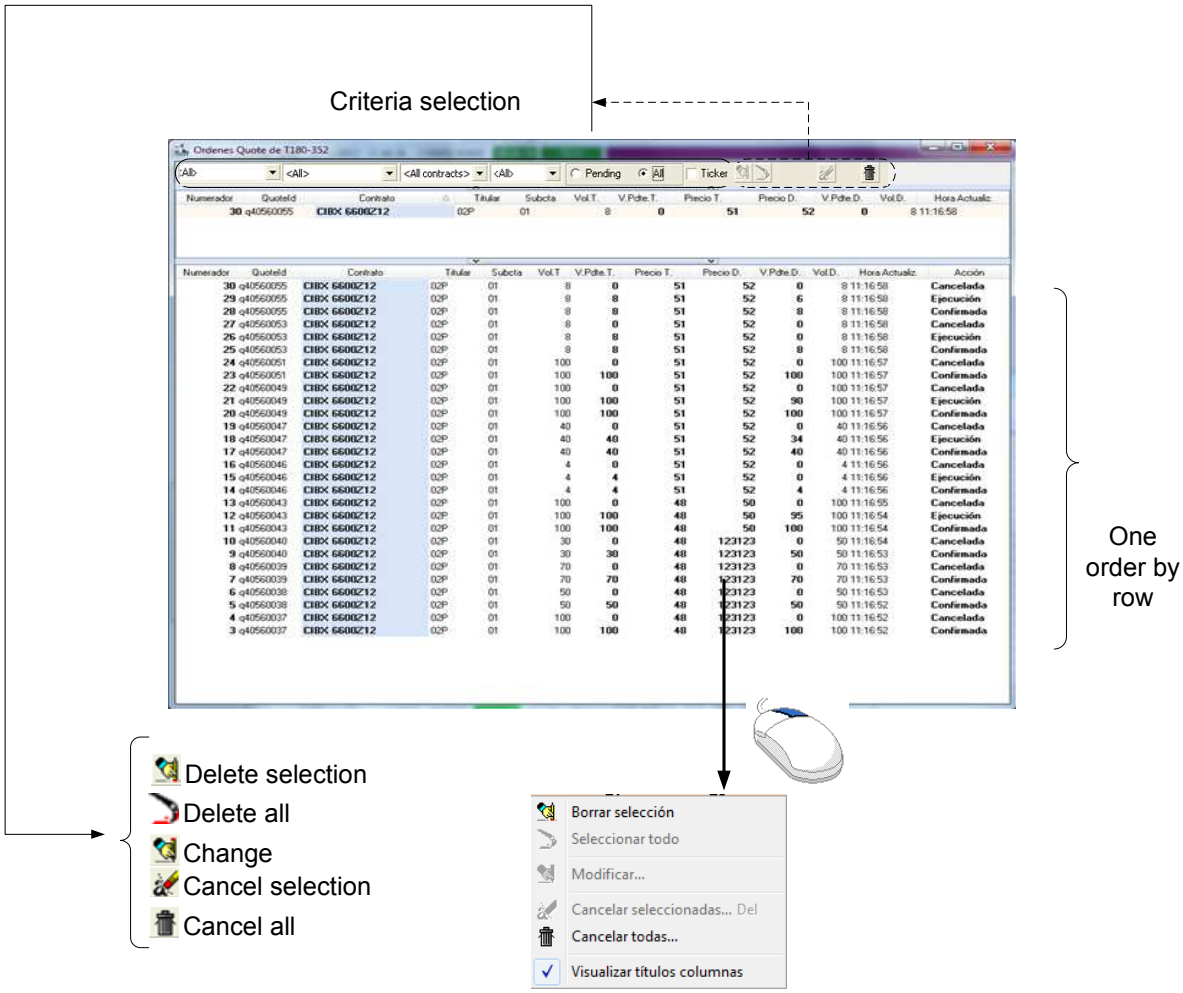
4.2.20 Quote orders management

Menu Option: **Manage – Quote orders management (only available in MeffStation MT)**

Function: Quote orders management.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



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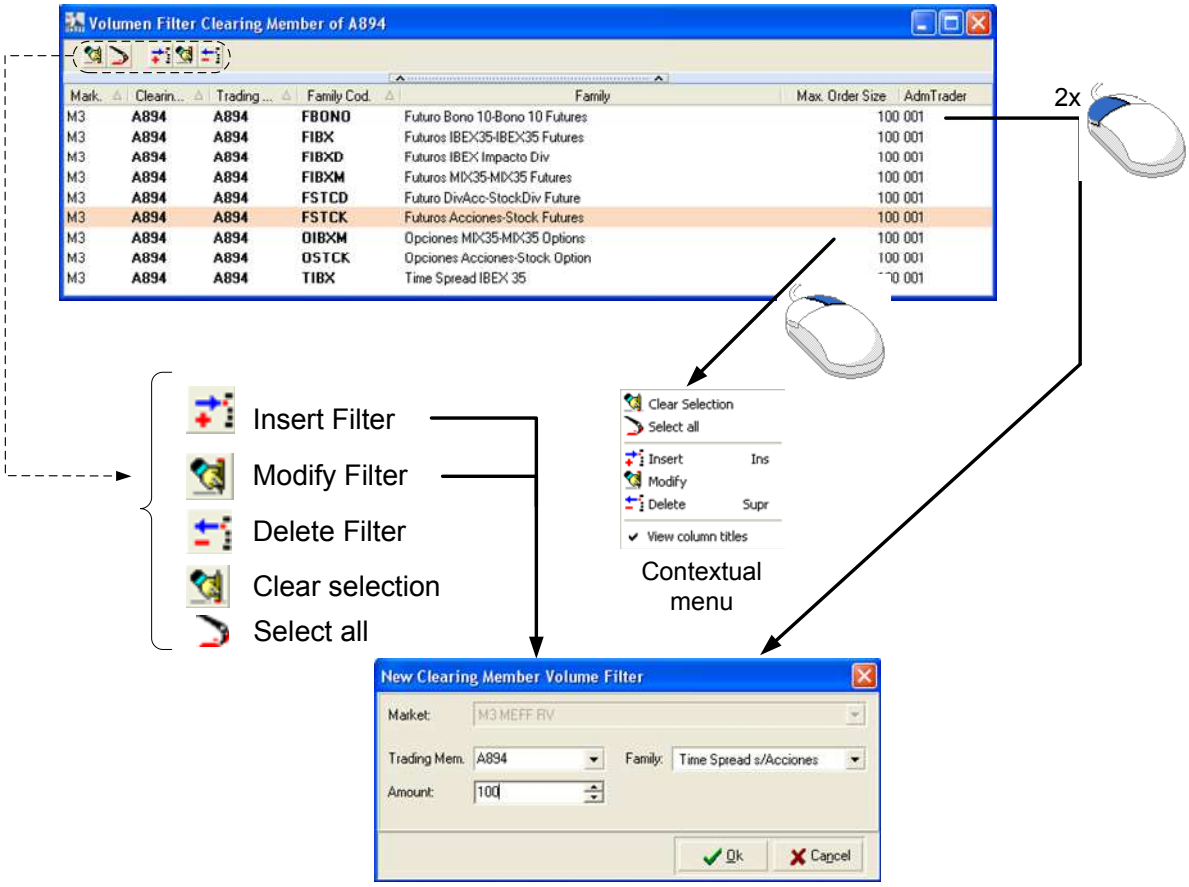
4.2.21 Volume Filter Clearing Member

Menu option: **Manage – Filters- Volume Filter Clearing Member**

Function: Volume filters management. Clearing Members can establish volume filters to ba applied to the Members cleared by them. If not configured, the default filters established by circular will apply.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Volume Filter -

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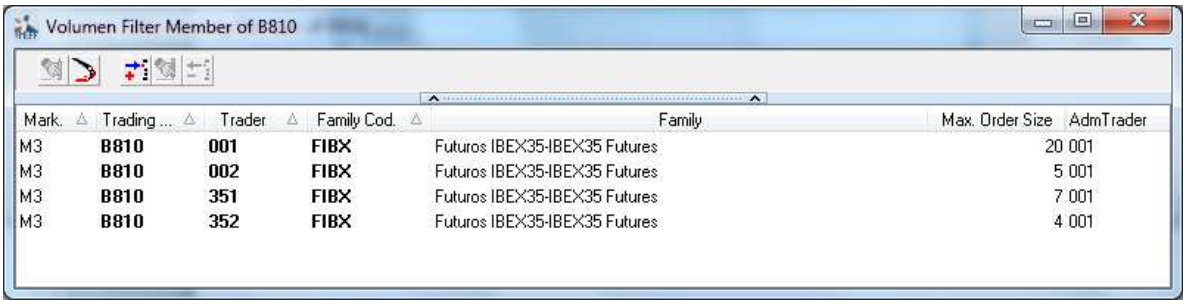
4.2.22 Volume Filter set by the Member

Menu option: **Manage – Filters – Volume Filters Member**

Function: Management of volume filters for every Member user. The most restrictive filter will apply among Market level volume filter, Clearer level volume filter and Member level volume filter.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

.



- Volume Filter -

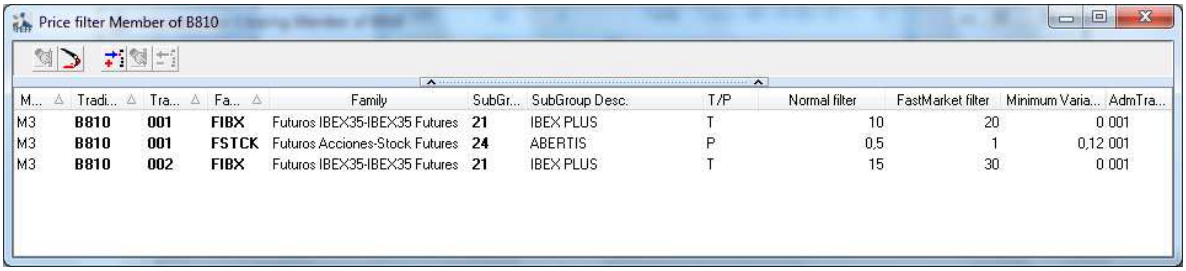
 © MEFF 2014

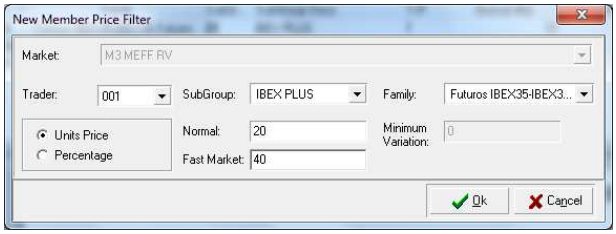
4.2.23 Price Filter set by the Member

Menu option: **Manage – Filters – Price Filters Member**

Function: Management of price filters for every Member user. The most restrictive filter will apply among Market level volume filter and Member level volume filter. The filter can be established per User (wildcards allowed), Underlying and Family. It can be set in terms of absolute price or as a percentage (with a minimum absolute price).

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.





- Price Filter -

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4.2.24 Maximum Intraday Position Limit (IFTL)

Menu Option: **Manage – Filters – Maximum Intraday Position Limit (IFTL)**

Function: Management of intraday limits. Those are set by the Clearing Member and apply to all trading done on a specific account, taking in consideration both the trades already executed in the session and the extreme possible result from the pending orders. The Clearer can set an initial position. It adds IBEX Mini and IBEX Plus in a single filter (units in terms of IBEX Mini).

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

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4.3 Clearing

4.3.1 Functions monitor

Menu option: **Market – Clearing Function Monitor**

Function: Querying active functions in the clearing system.

Multiplicity: Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

The possibility of taking an action will depend on active functions and trader's permissions.

Each function is represented by a column, and each Clearing House is shown in a row. When one cell contains value "Yes" in green color, that means it is possible to do the action; "No" in red color means the action is not allowed, "Not now" in yellow color is shown when the action is suspended temporarly.

Clearing Functionalities

Cl House	Daily Allocation	Transfers	Give-Up Requests	Give-Up Acceptances	Position Adjustment	Early Exer.Req.	Exercise Request	Maint. Give-Up Ref.	Maint. Give-Up Filters	Maint. Permissions	Send Messages	Notif. Delivery Tra.	Notif. Delivery Cle..	Notif. Delivery Cl.H.
C2	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes	No	No	No

- Features monitor -

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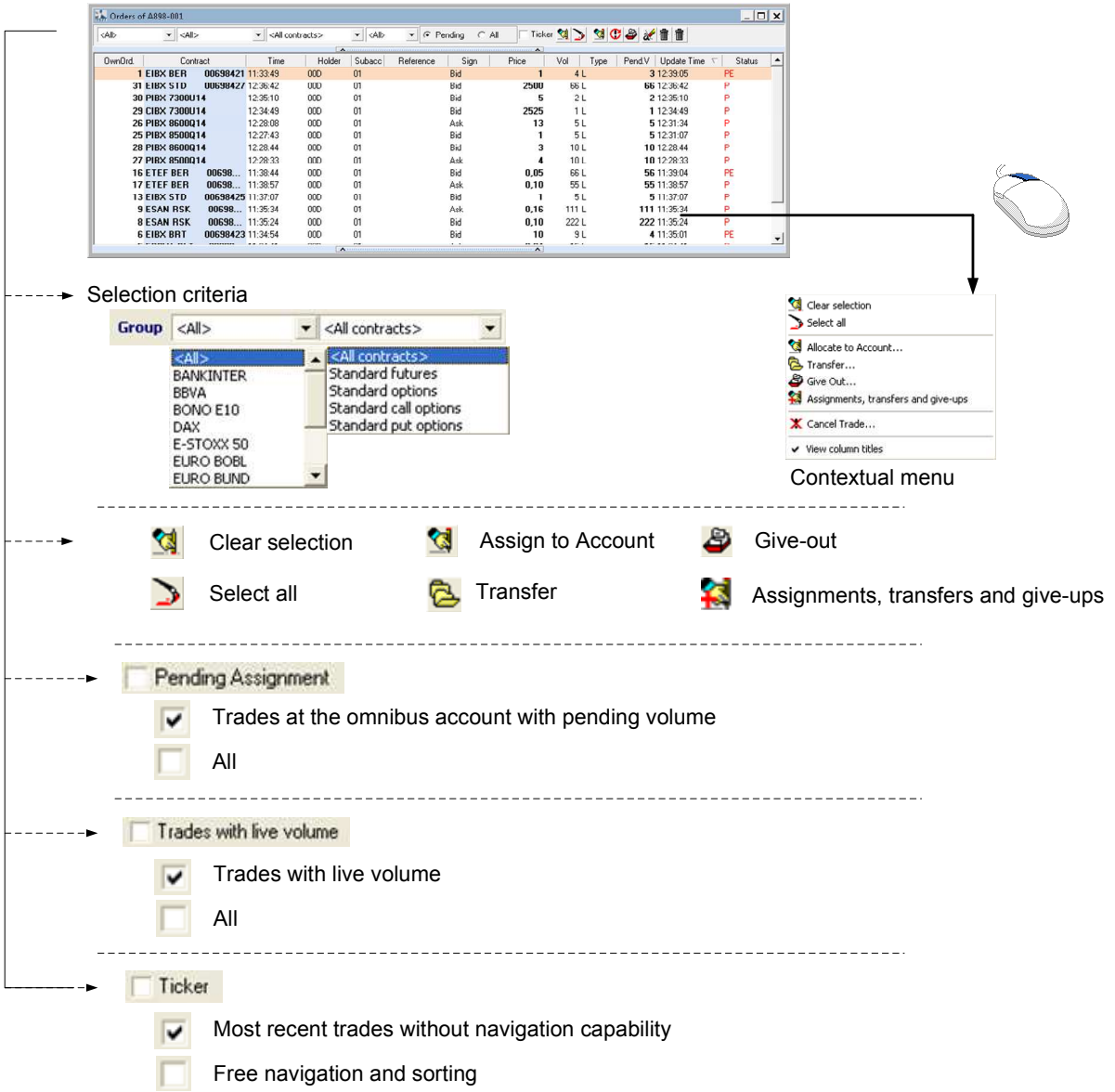
4.3.2 Trades Management

Menu option: **Manage –Trades Management**

Function: Querying, assignment, transfer and give-out of trades registered during the session.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Trades management –

When several trades are selected, a resume area is shown in the bottom of the window showing total volume of selected trades. When all trades refers to the same contract the buying and selling volume as well as the average buying and selling prices are shown too.

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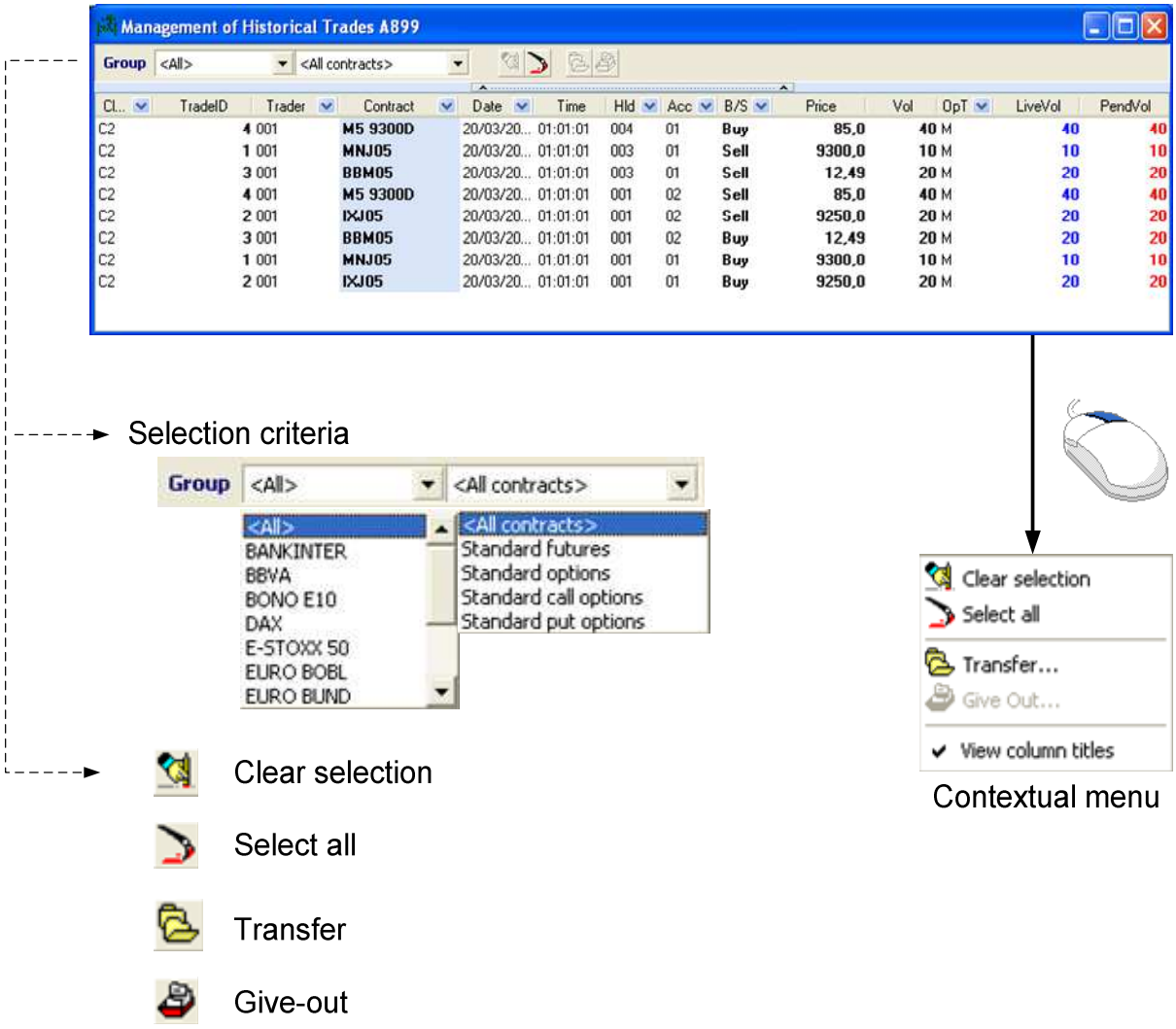
4.3.3 Historical Trades Management

Menu option: **Manage –Historical Trades Management**

Function: Querying, transfer and give-out of trades from previous sessions that have live volume.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Historical Trades Management –

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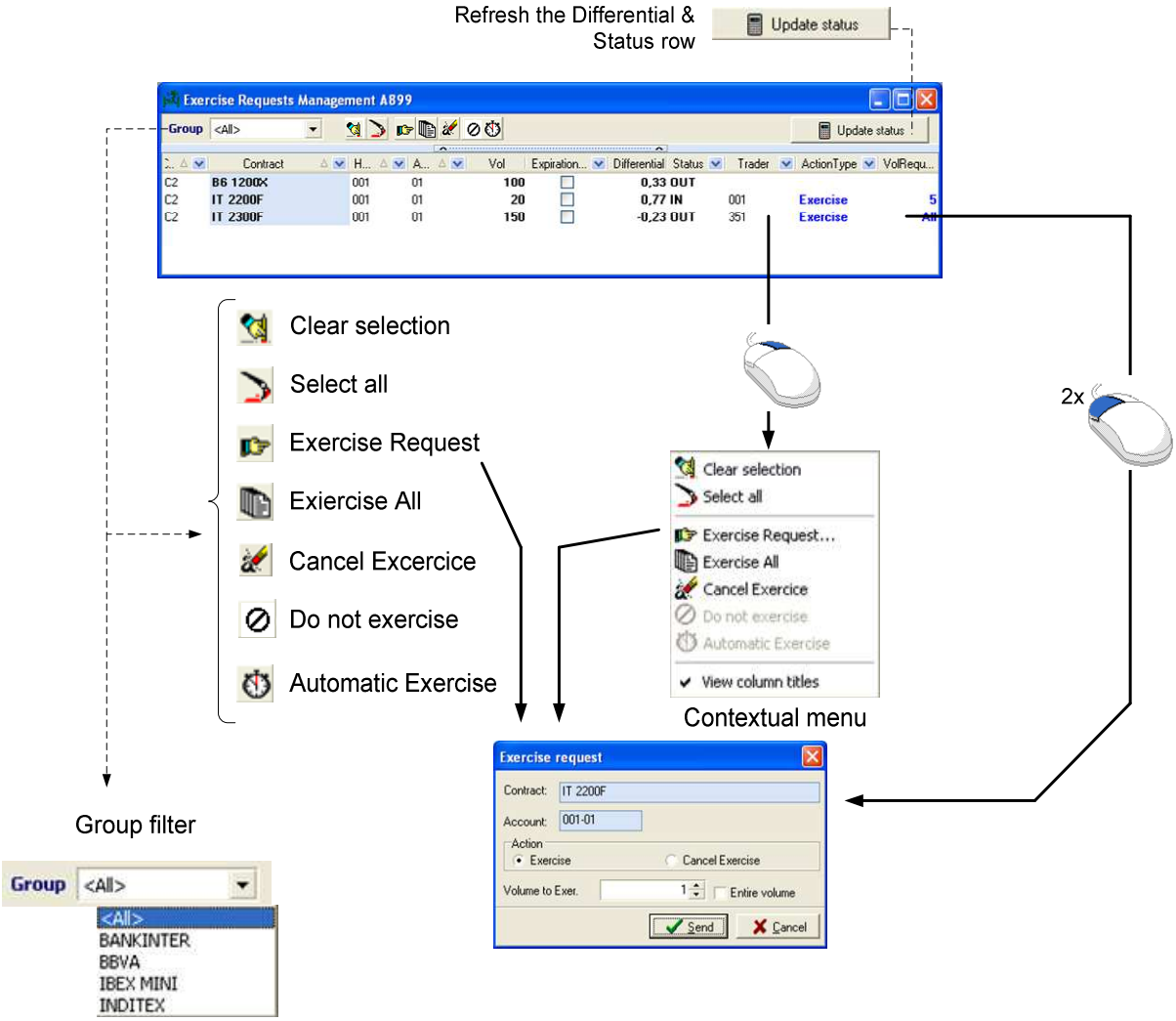
4.3.4 Exercise Requests Management

Menu option: **Manage – Exercise Requests Management**

Function: Querying and modifying exercise requests.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



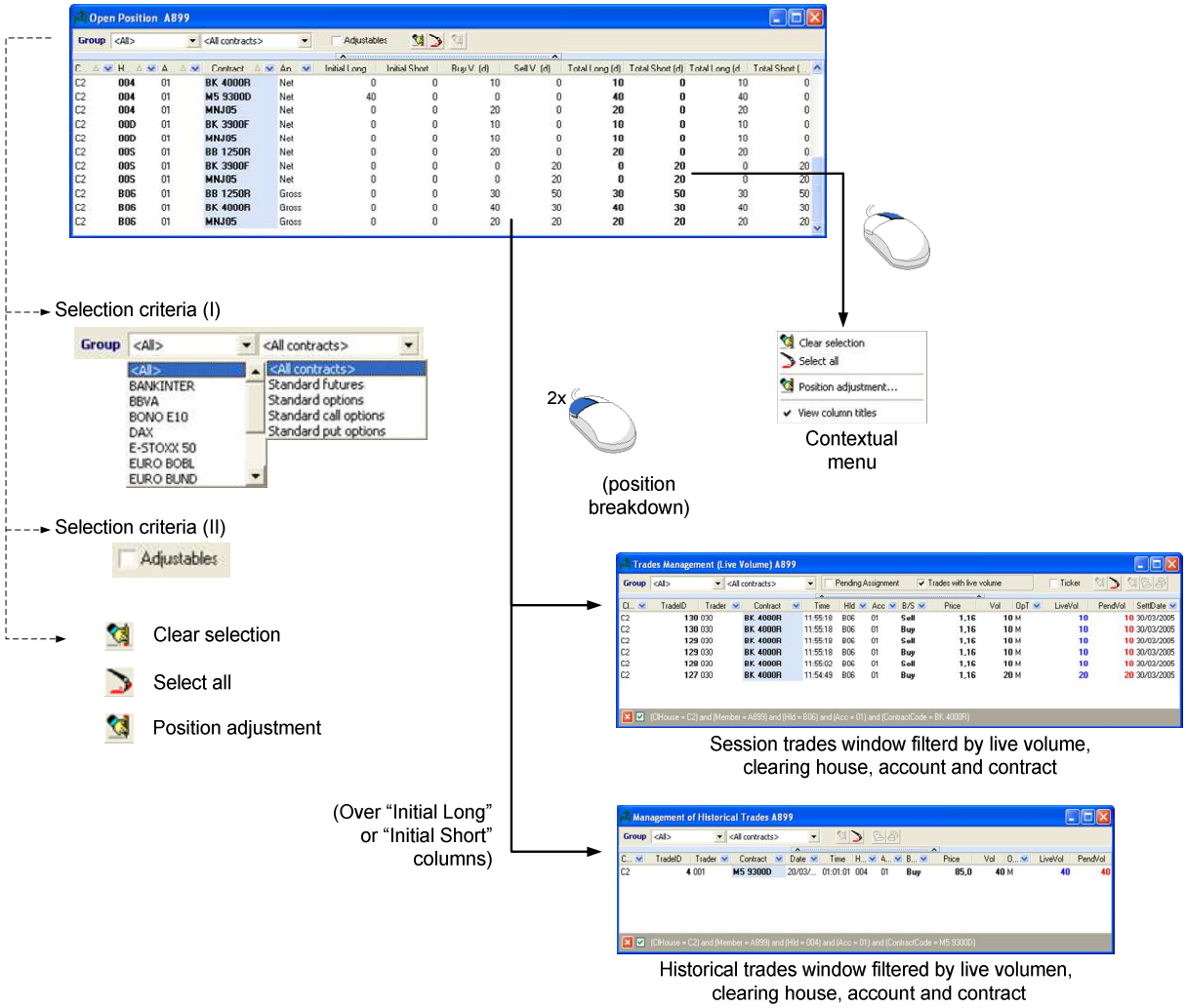
- Exercise Requests Management -

4.3.5 Open Positions Management

Menu option: **Manage – Open Positions**

Function: Querying and managing open position (position adjustment)

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Management of Open Position -

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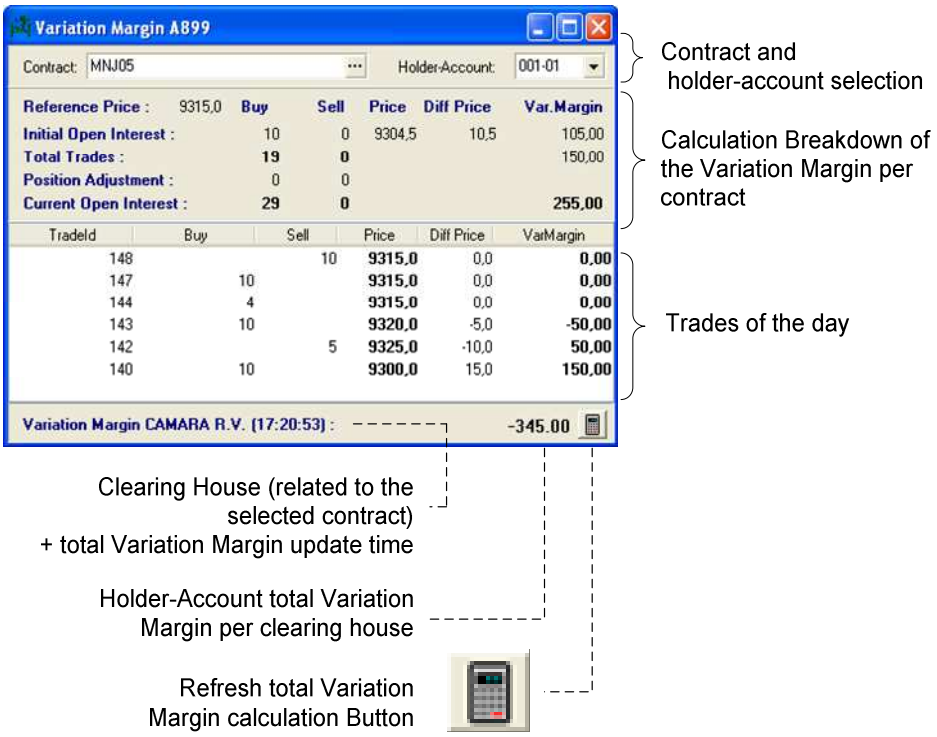
4.3.6 Variation Margin

Menu option: **Manage – Variation Margin**

Function: Querying variation margin

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Querying variation margin-

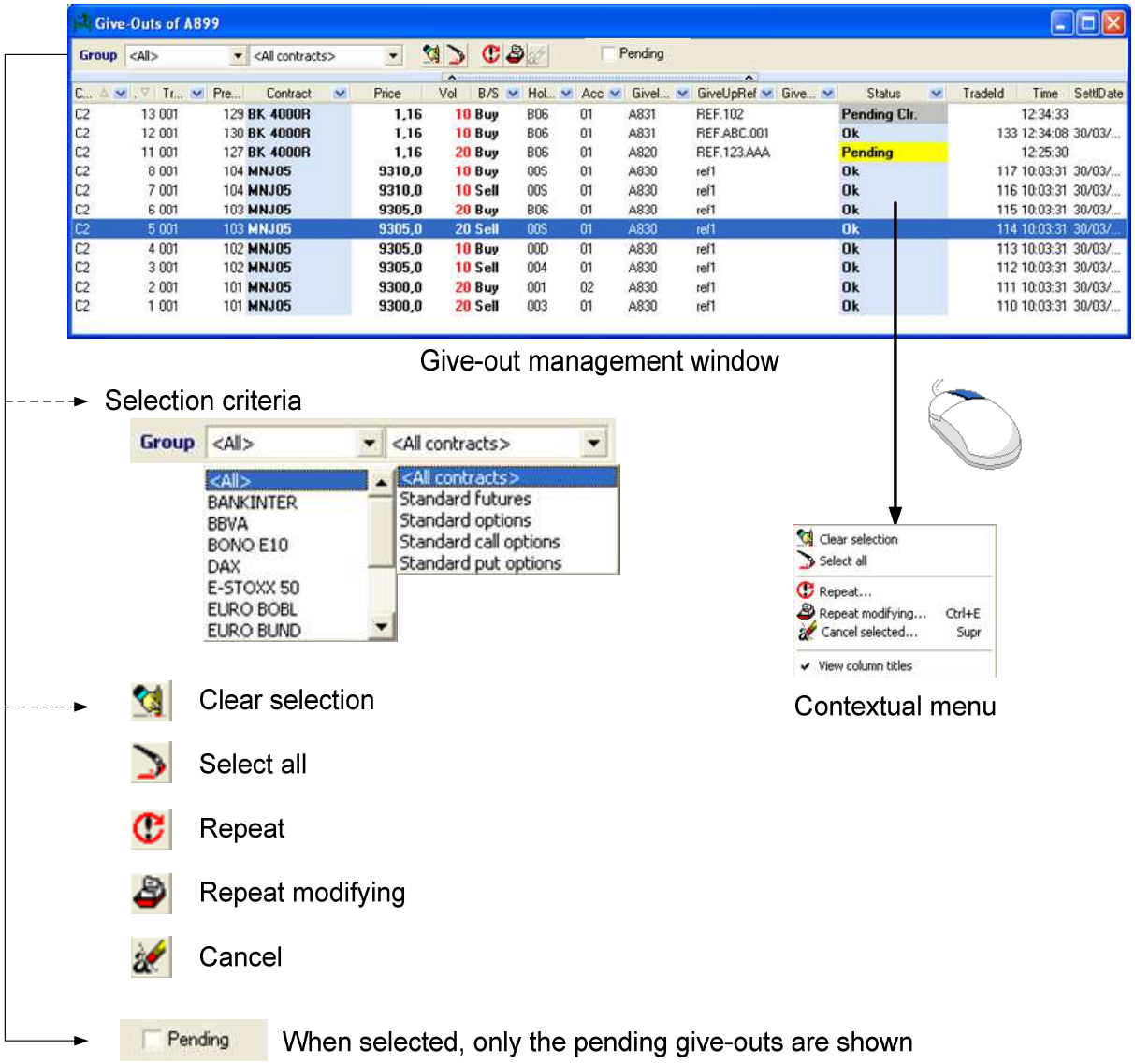
 © MEFF 2014

4.3.7 Give-out Management

Menu option: **Manage – Give-Ups - Give-out Management**

Function: Monitoring status and management of give-outs.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Give-out Management -

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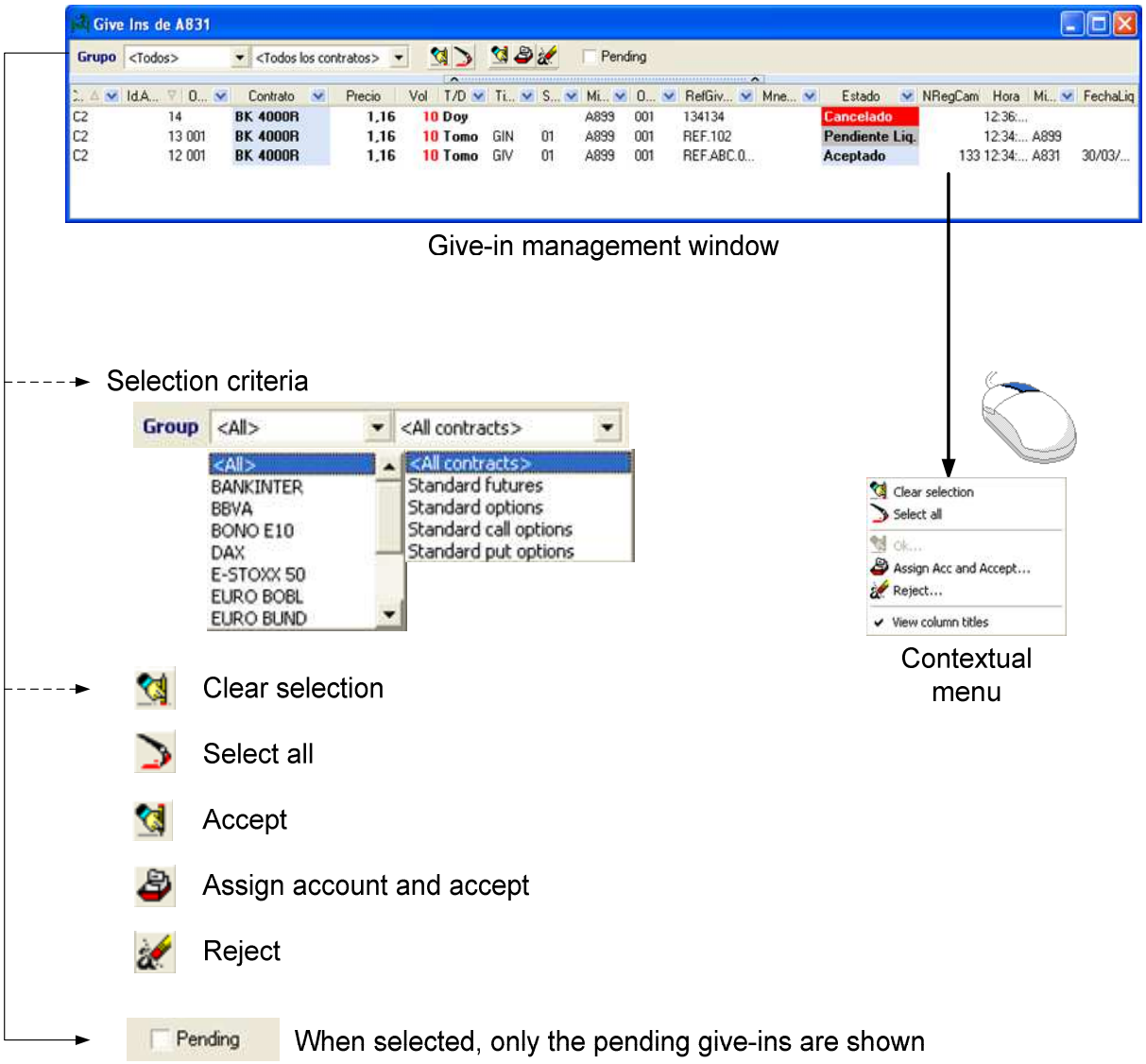
4.3.8 Give-ins Management

Menu option: **Manage – Give-Ups - Give-ins Management**

Function: Monitoring status and management of give-ins.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



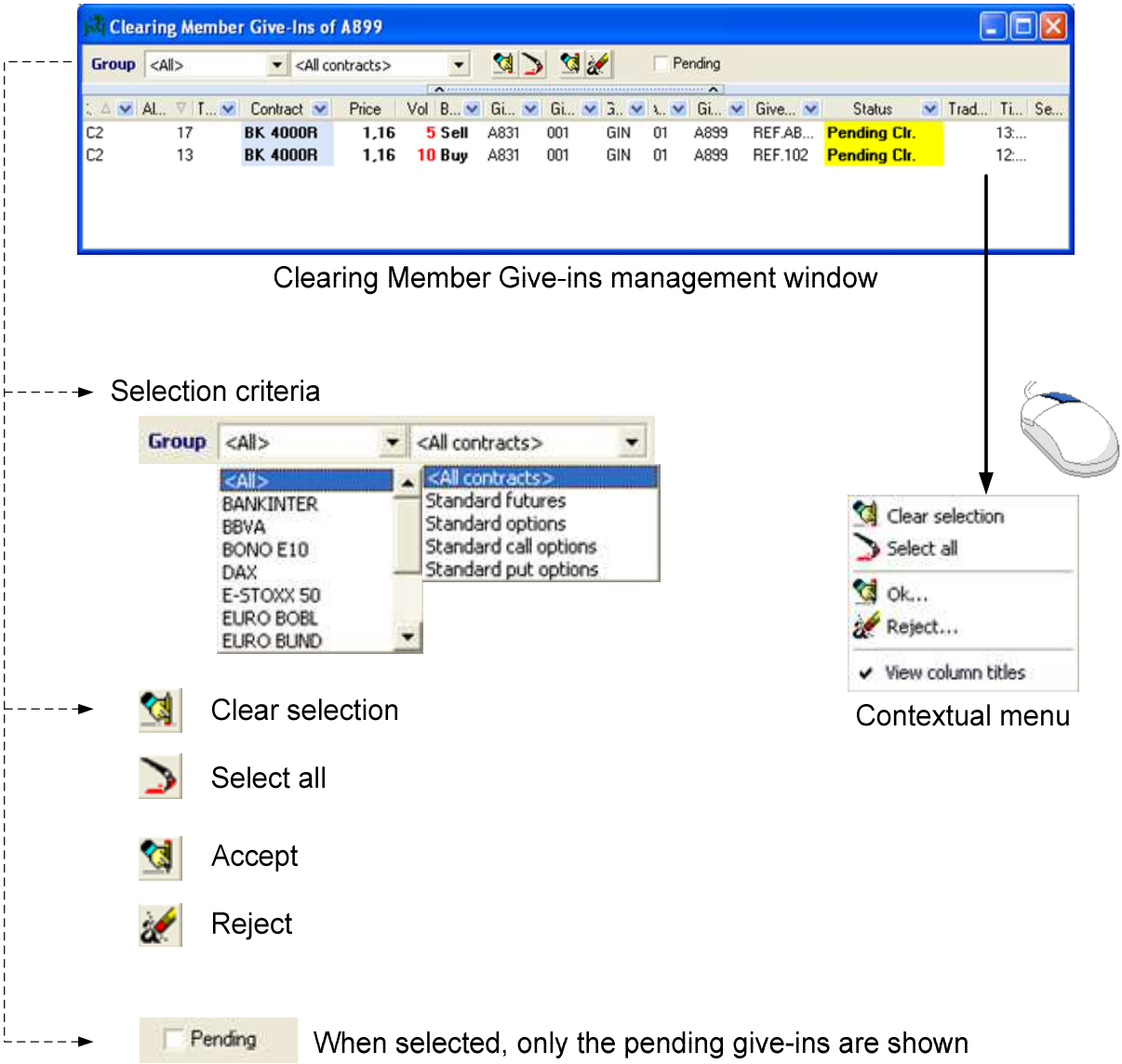
- Management of Give-ins -

4.3.9 Management of Clearing Member Give-ins

Menu option: **Manage – Give-Ups - Management Clearing Member Give-ins**

Function: Monitoring status and management of give-ins when acting as clearing member.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Management of Clearing member Give-ins -

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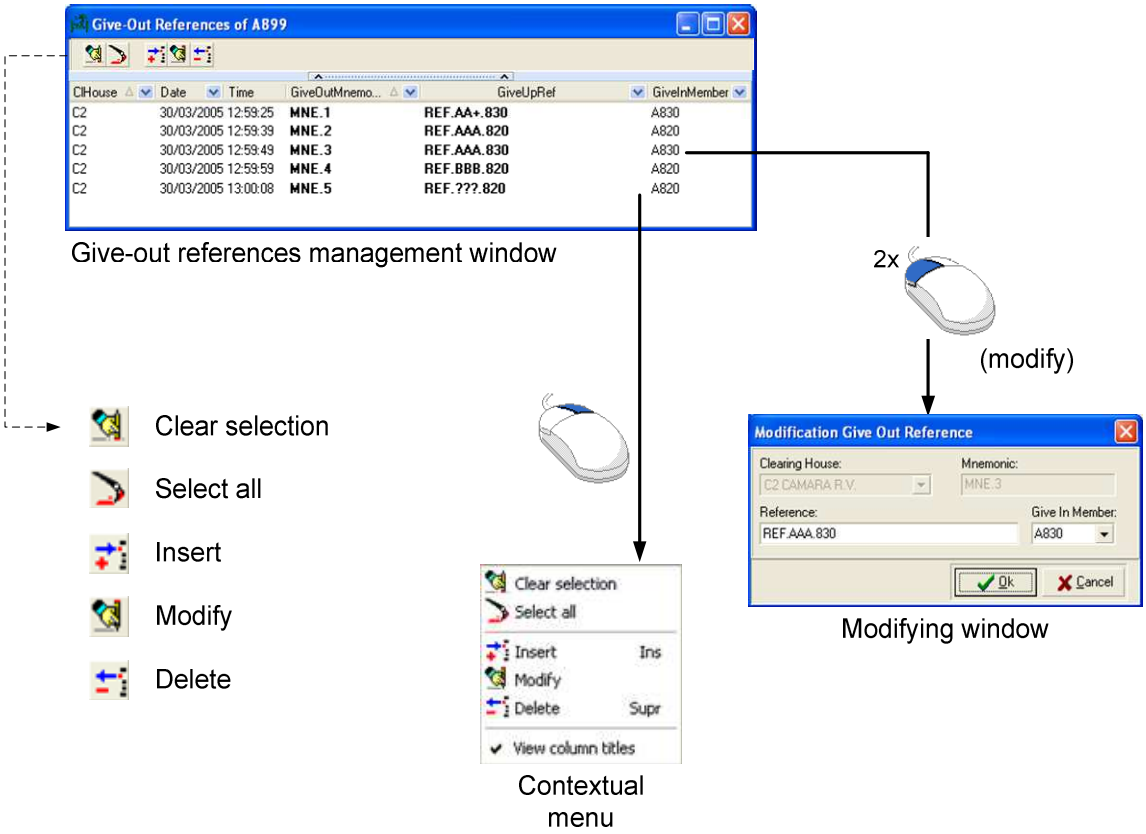
4.3.10 Management of Give-out References

Menu option: **Manage – Give-Ups - Give-Out References**

Function: Monitoring and management of give-out references.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Give-out References -

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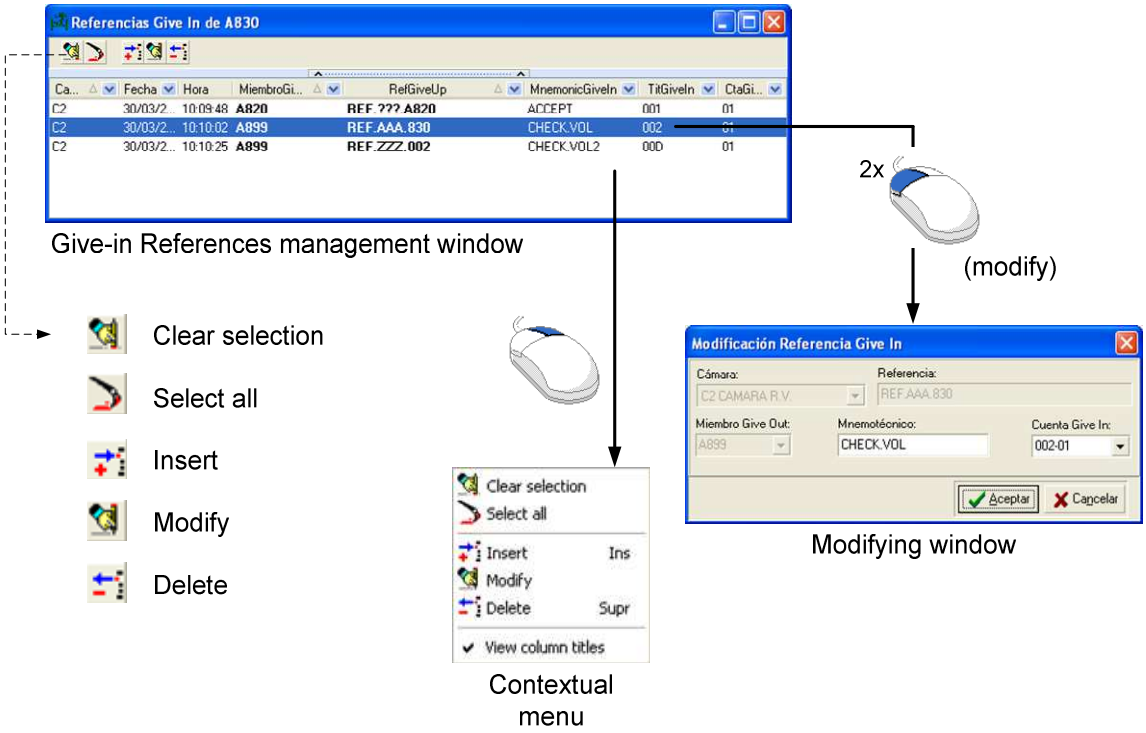
4.3.11 Management of Give-in References

Menu option: **Manage – Give-ups –Give-in References**

Function: Monitoring and management of give-in references.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Give-in References -

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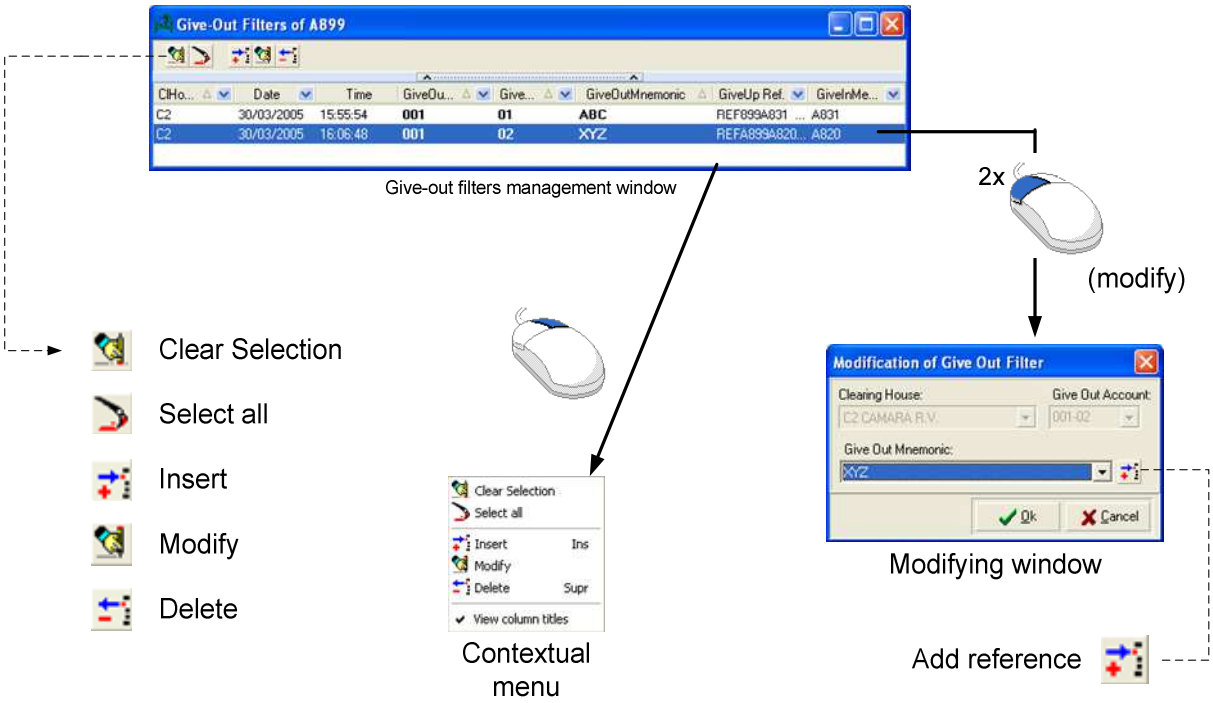
4.3.12 Management of Give-Out Filters

Menu option: **Manage – Give-Ups – Give-Out Filters**

Function: Monitoring and management of give-out filters.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Give-out Filters -

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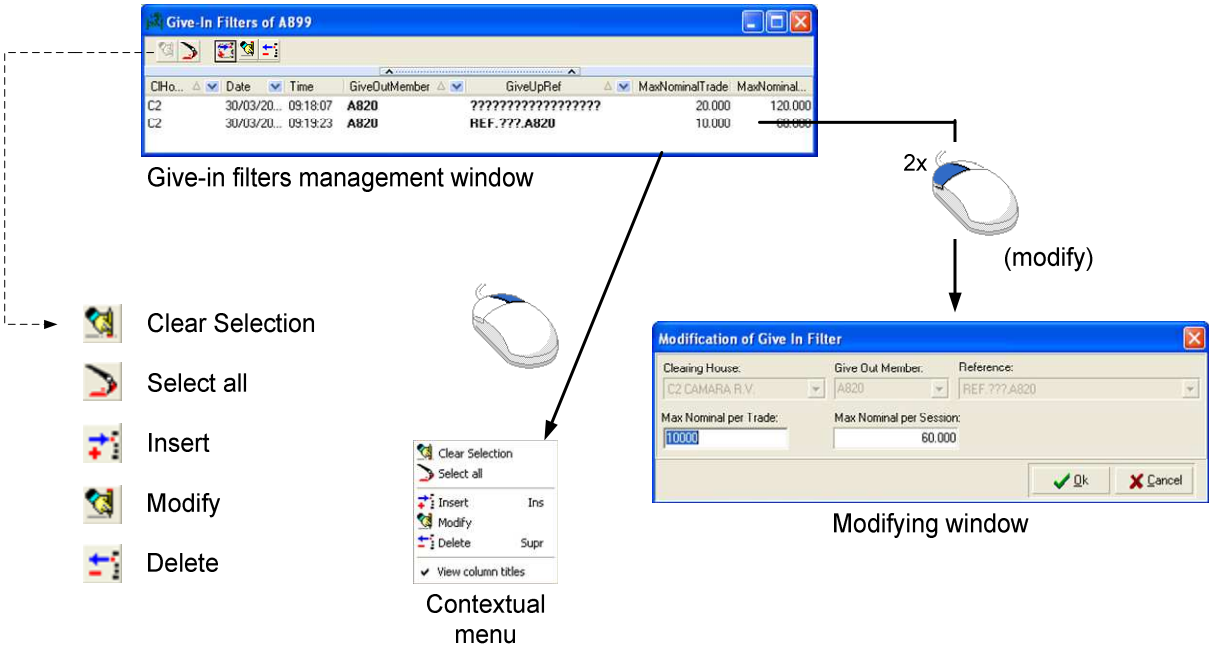
4.3.13 Management of Give-In Filters

Menu option: **Manage – Give-Ups – Give-In Filters**

Function: Monitoring and management of give-in filters.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance..



- Management of Give-in Filters -

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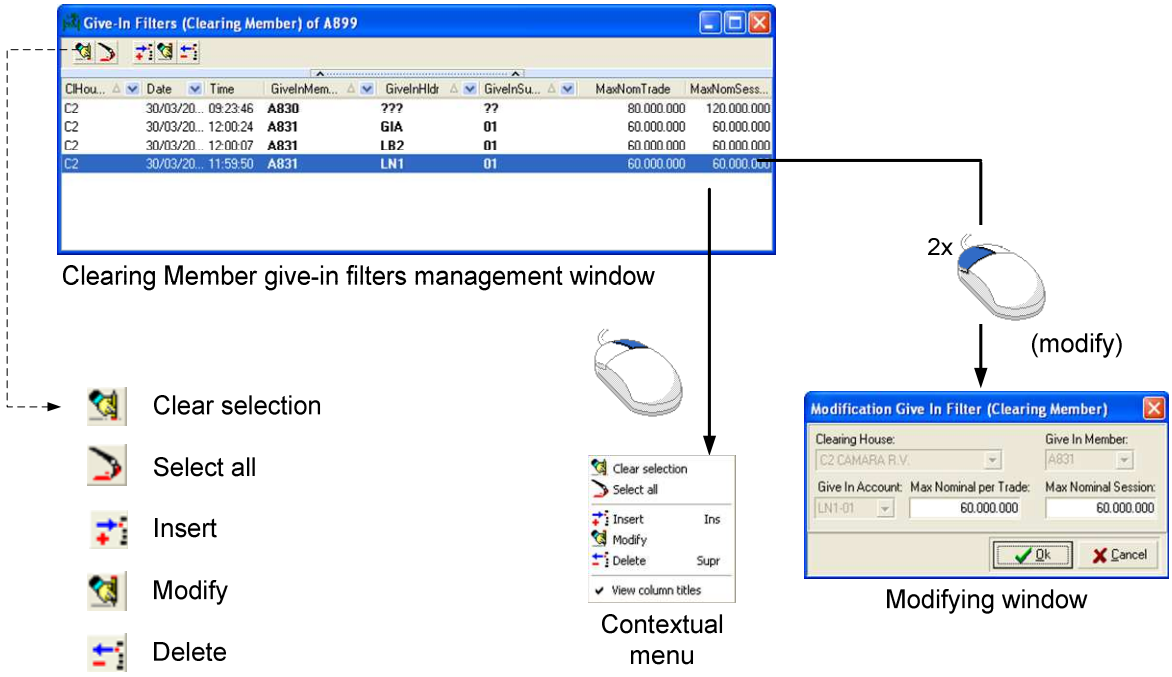
4.3.14 Management of Clearing Member Give-In Filters

Menu option: **Manage – Give-Ups – Give-In filters of Clearing Member**

Function: Monitoring and management of Clearing Member give-in filters.

Multiplicity: Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Clearing Member Give-in Filters -

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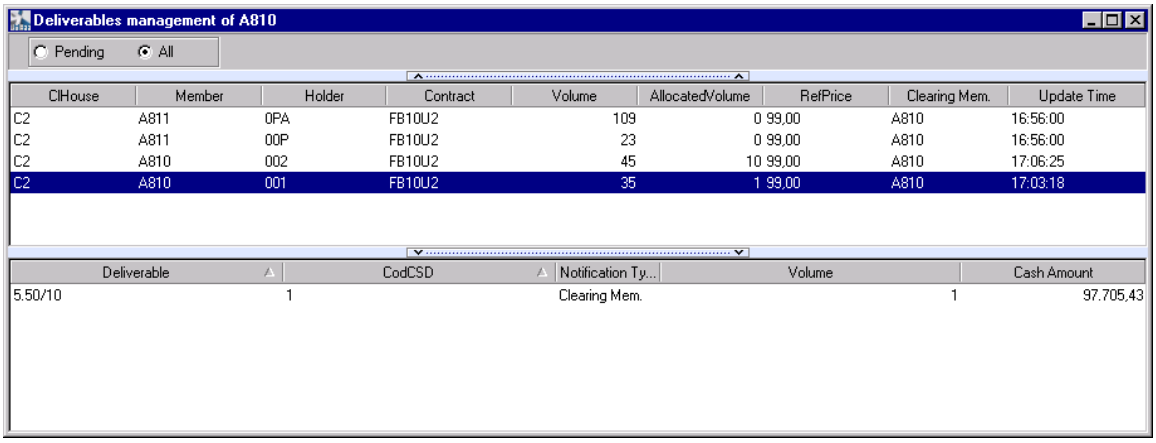
4.3.15 Delivery Management

Menu option: **Manage – Delivery Management**

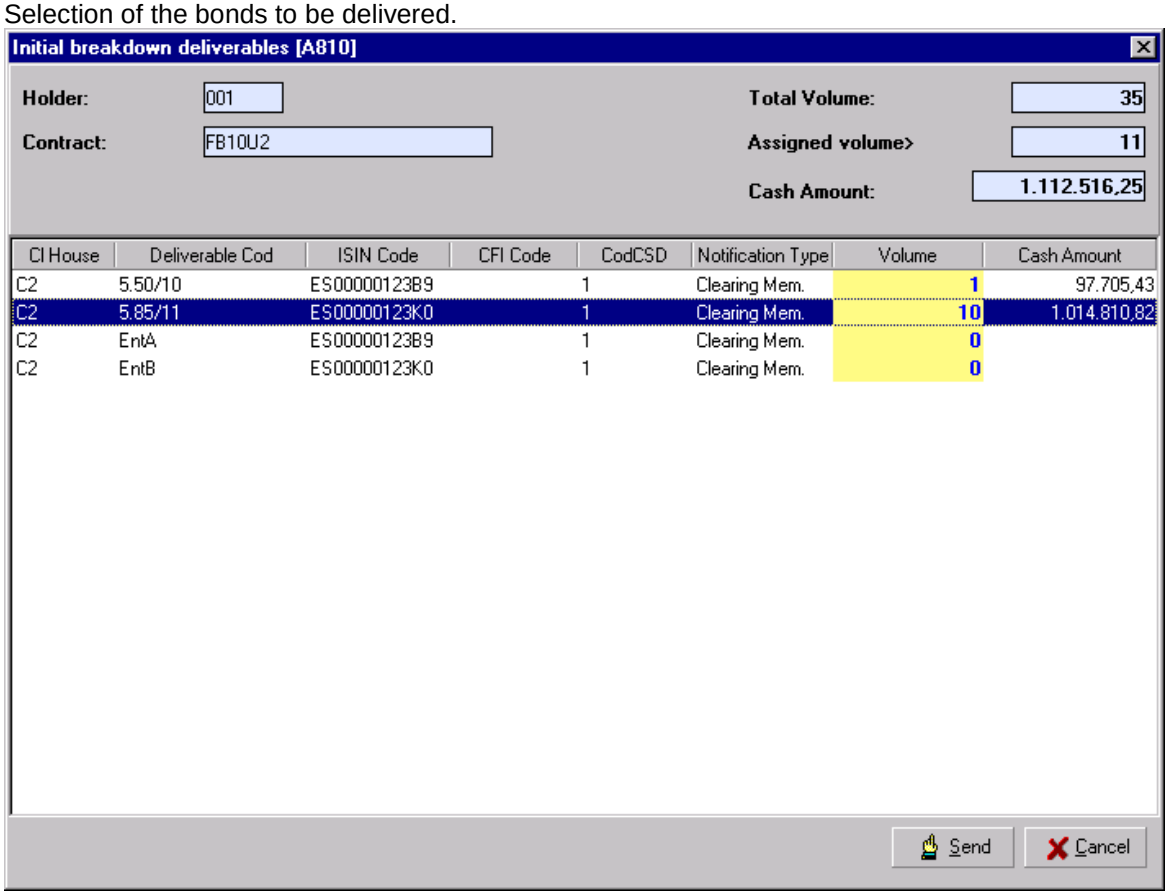
Function: On the last trading day the member notifies the bonds to be delivered for the account holders with a short position. The Delivery Management is available after the Clearing Environment has been closed.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Window that indicates the short open positions of the Clearing Member and its Non-Clearing Members.



Selection of the bonds to be delivered.



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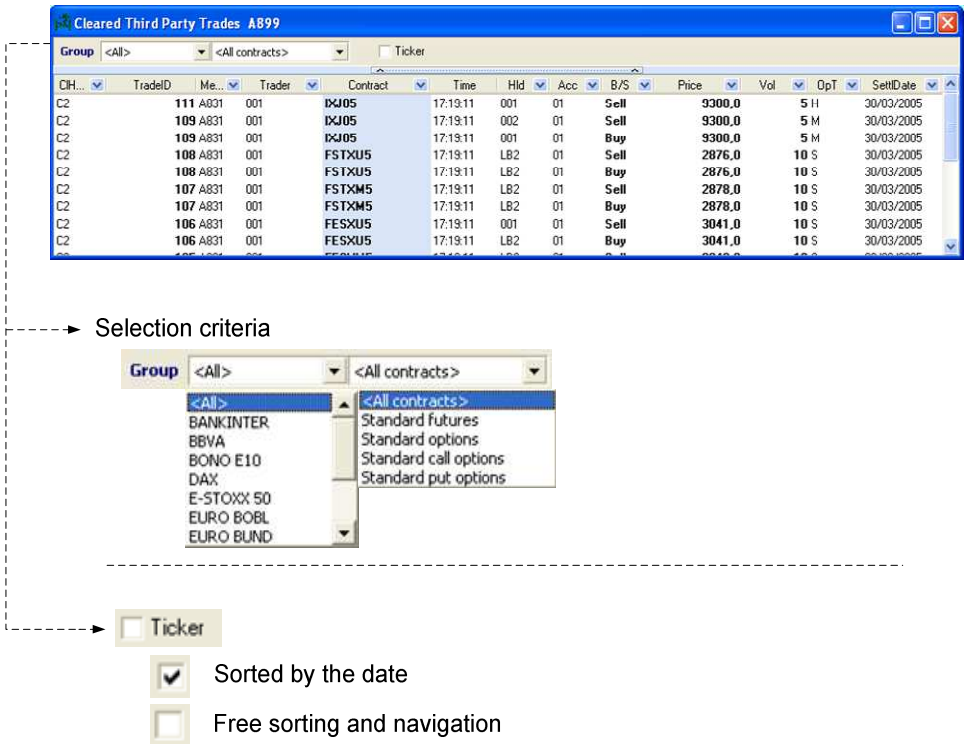
4.3.16 Third Party Trades Cleared

Menu option: **Manage – Third-party Trades Cleared**

Function: Querying registered trades during the session on third party accounts when acting as clearing member.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Third-party Trades Cleared -

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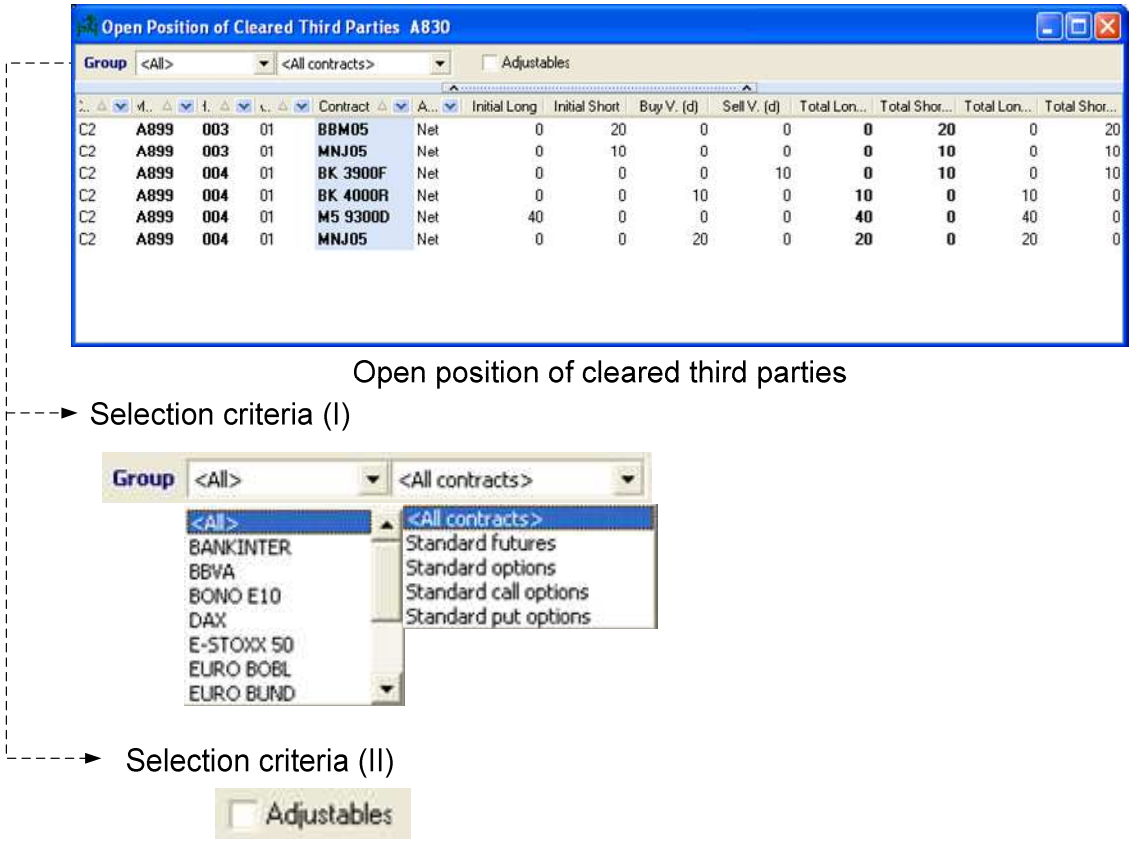
4.3.17 Open Position of Cleared Third Parties

Menu option: **Manage – Open Position of Cleared Third Parties**

Function: Open Position query of third party accounts where member acts as the Clearing Member.

Multiplicity: Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Open Position of Cleared Third Parties -

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5. Orders

5.1 General concepts

5.1.1 Rapid order

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
+	Bid Rapid order
-	Ask Rapid order
CTRL + “+”	Bid Rapid order without dialogues
CTRL + “-“	Ask Rapid order without dialogues
SHIFT + “+”	Bid Rapid order Cancellation. Cancels all limit bid orders on the contract and account associated with the rapid order. If and only if the configuration is at better price
SHIFT + “-“	Ask Rapid order Cancellation. Cancels all the limit ask orders on the contract and account associated with the rapid order. If and only if the configuration is at better price
F11	It goes on to the following configuration of rapid available order

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5.1.2 Order entry

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
CTRL + F1	Limit Bid
ALT + F1	Limit Ask
CTRL + F2	Immediate or Cancel Bid
ALT + F2	Immediate or Cancel Ask
CTRL + F3	Market Bid
ALT + F3	Market Ask
CTRL + F4	Stop Bid
ALT + F4	Stop Ask
CTRL + F5	Stop Limit Bid
ALT + F5	Stop Limit Ask
CTRL + F6	Fill or Kill Bid
ALT + F6	Fill or Kill ask
CTRL + F7	Attack (Fill and Kill) Bid
ALT + F7	Attack (Fill and Kill) Ask
F8	Market Maker
CTRL + F11	Auction Price Bid
ALT + F11	Auction Price Ask

5.1.3 Order cancellation

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
CTRL + B	Total cancellation except Stops
ALT + B	Total cancellation
SHIFT + F10	Partial cancellation

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5.1.4 Field price

These keys are only applicable when entry window is active with price entry field accessible.

Keys	Meaning
+	Increase price
-	Decrease price

5.1.5 Order management window

These keys are only applicable on the Order Management window. Previously it is necessary to have selected the group of orders on those which wanted to act.

Keys	Meaning
SUPR	Cancellation orders(*)
CTRL + E	Repeat modifying

(*) This key is only applicable when a selection of pending orders has been done.

5.2 Mouse Shortcuts

Window	Where	KEY	CLICK	Function
Normal window Options window	Row of contract data	ALT	Double	Open Extended Depth window of the contract of the row

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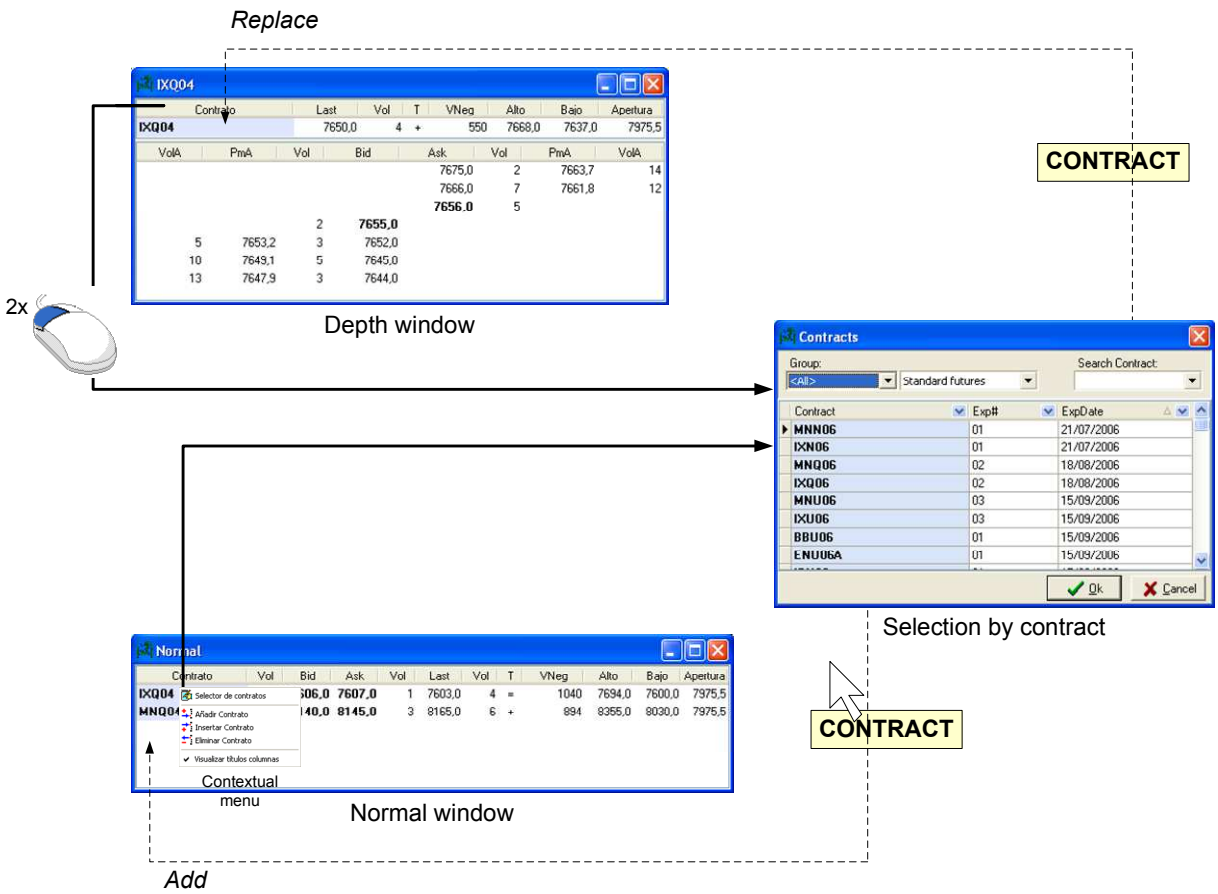
Column contract

Window	Where	KEY	CLICK	Function
Market windows	**Column contract header**		**Double**	**Add/replace contract**
Depth windows	Column contract header		Double	Replace contract
Market windows	**Contract code**		**Double**	**Open Orders window**
Market windows	Contract code		Double	Open Order Management window filtered for pending orders on the selected contract
Market windows	**Contract code**	**SHIFT**	**Double**	**Cancel orders**
Market windows	Contract code	SHIFT	Double	Cancel all pending orders on the contract



- Double Click on header of column contract: Replace/Add contract -

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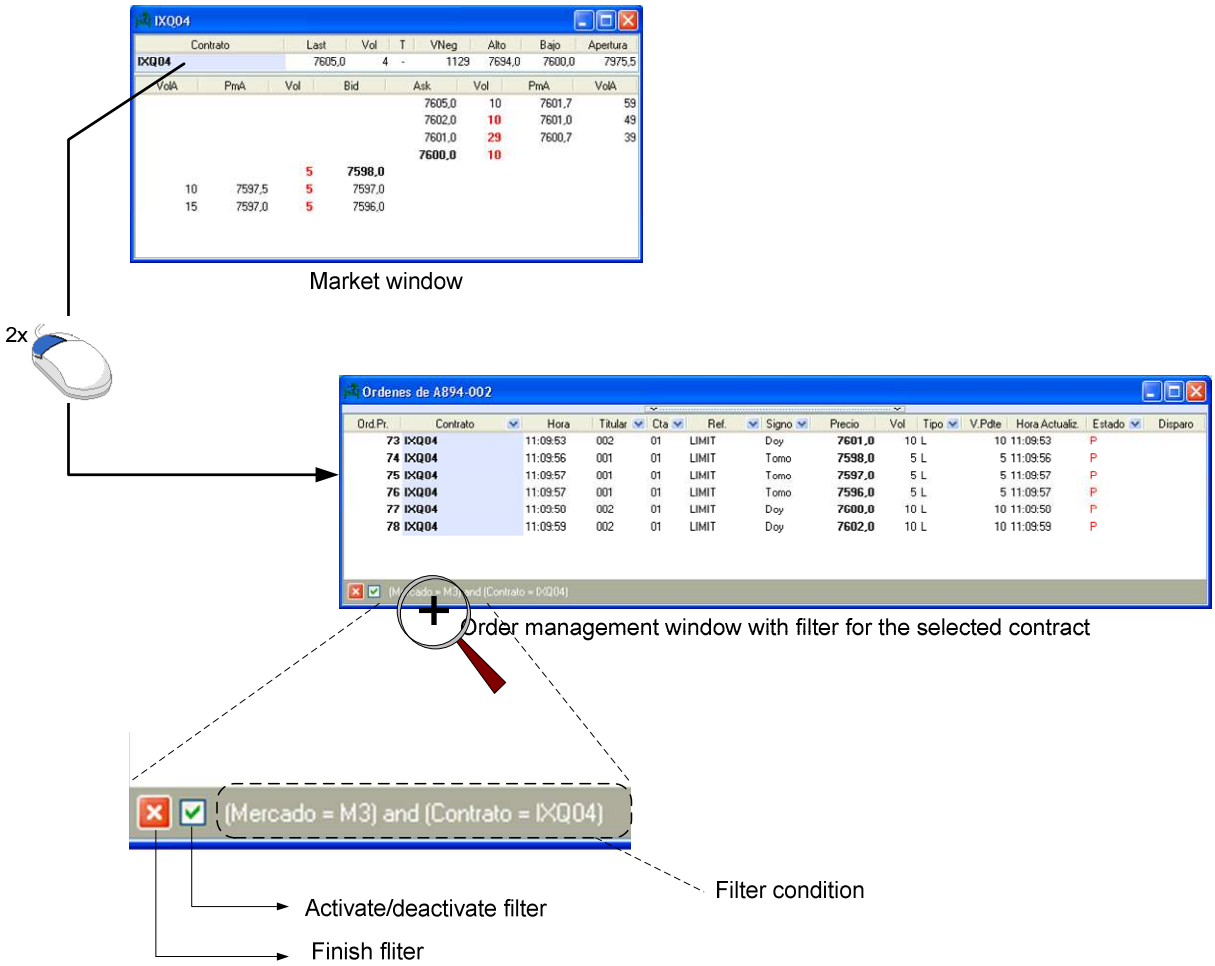

- Double Click on contract code in a market window: Open window of orders -

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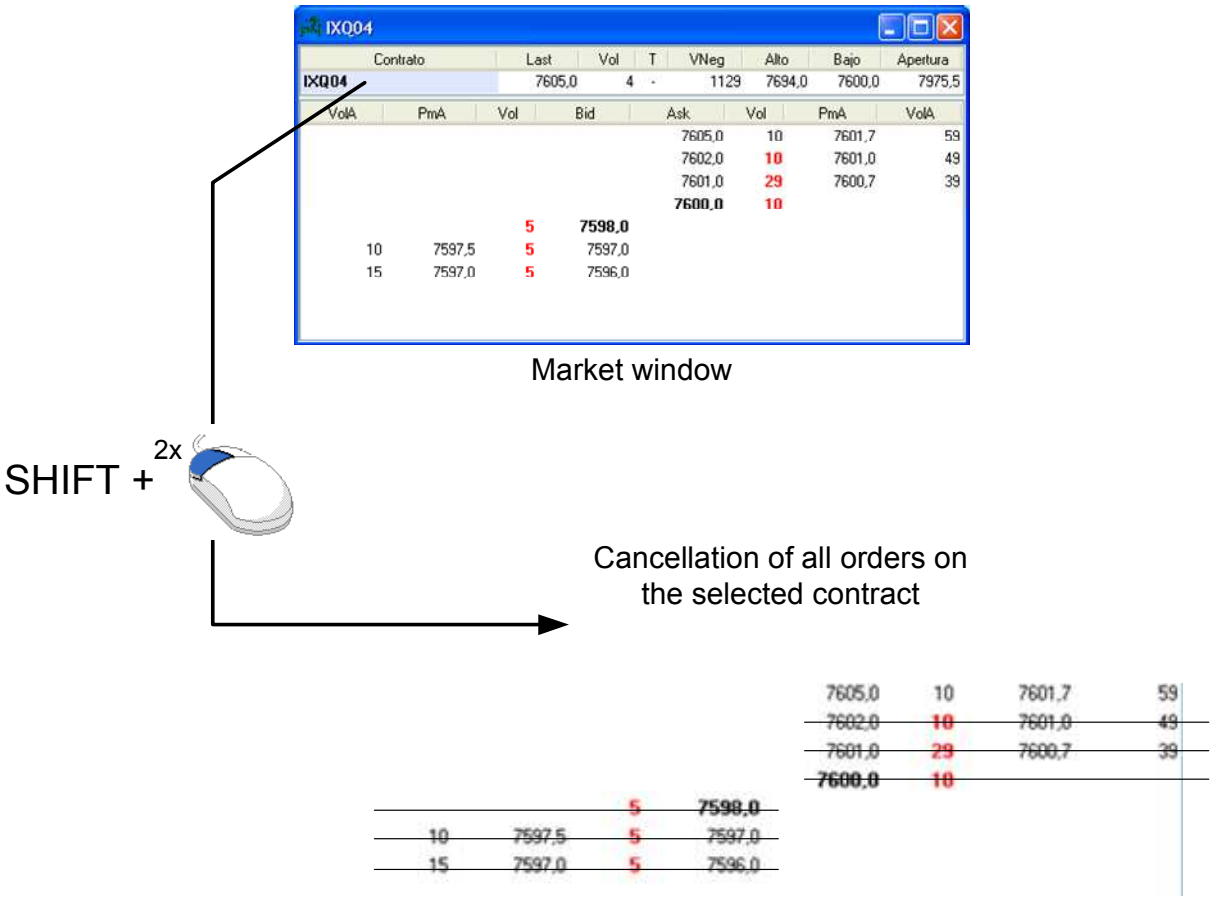

-SHIFT + Double Click on contract code in a market window: Cancel orders

Column description series (options window)

Window	Where	KEY	CLICK	Function
Option windows	**Serie column**		**Double**	**Open order windows**
Options windows	Serie cell		Double	Open Order Management window filtered for pending CALL and PUT contracts associated
Option windows	**Serie column**		**Double**	**Cancel order**
Options windows	Serie cell	SHIFT	Double	Cancel all pending CALL and PUT contract orders associated.

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Options window

2x

Order management window
with filter for CALL y PUT contracts
of selectedstrike and underlying

Filter condition

Activate/deactivate filter

Finish filter

- Double Click on column series of options window: Open order window -

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Column volume

Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	**Column volume Bid or Ask**		**Double**	**Limit order**	
Market windows	Volume cell with price reference		Double	Limit order of same sign as the reference price	S
Market windows	**Column volume Bid or Ask**	**SHIFT**	**Double**	**Cancel orders**	
Market windows	Volume cell with some orders (green color)	SHIFT	Double	Cancel limit orders with same sign as the reference price	

(*) CTRL: In rows containing a "S" in this column, the combination of keyboard and mouse with key CTRL pressed does not show the orders dialogue entry, choosing values defined in orders configuration as default values

- Double Click on column Volume: Add to the ask/bid -

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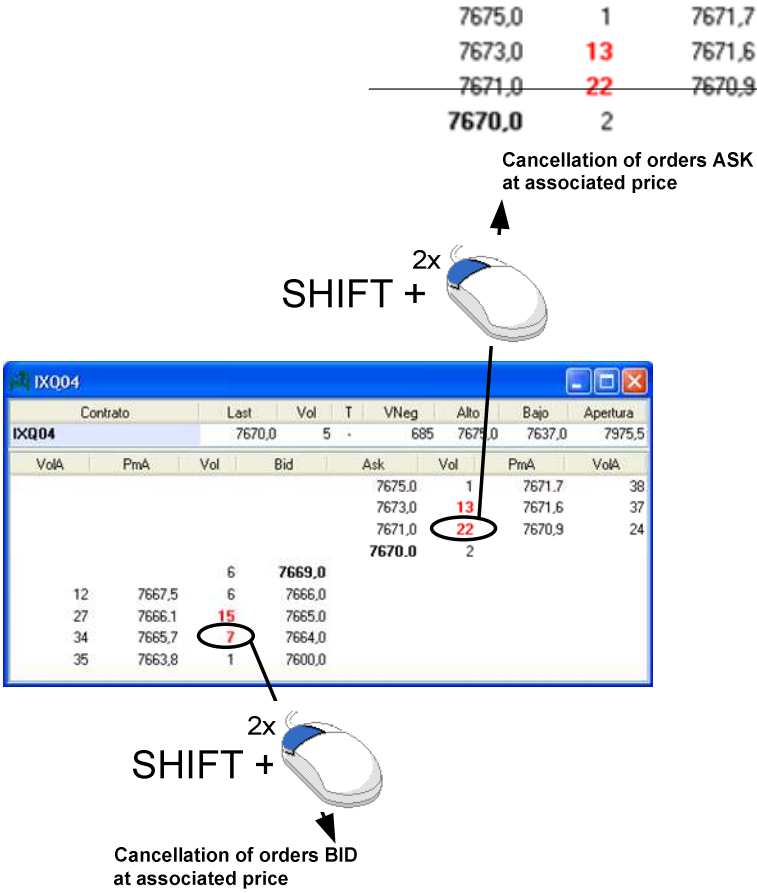

SHIFT + double clic on **column Vol** cancels orders at associated price.

- SHIFT + Double Click one column Volume: Exit from ask/bid to he selected price -

Column VolOrd

Window	Where	KEY	CLICK	Function
Market windows	**Column VolOrd**		**Double**	**Cancel orders**
Market windows	Cell VolOrd containing a value	SHIFT	Double	Cancel limit orders at reference price

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Column Bid

Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	**Column Bid**		**Double**	**Immediate or cancel order**	
Market windows	Cell with price		Double	Immediate or Cancel Bid order at best price and volumen associated	S
Market windows	**Column Bid**	**SHIFT**	**Double**	**Cancel orders**	
Market windows	Cell with price	SHIFT	Double	Cancel limit Bid orders with equal or superior price to the one selected	

(*) CTRL: In rows containing a "S" in this column, the combination of keyboard and mouse with key CTRL pressed does not show the orders dialogue entry, choosing values defined in orders configuration as default values

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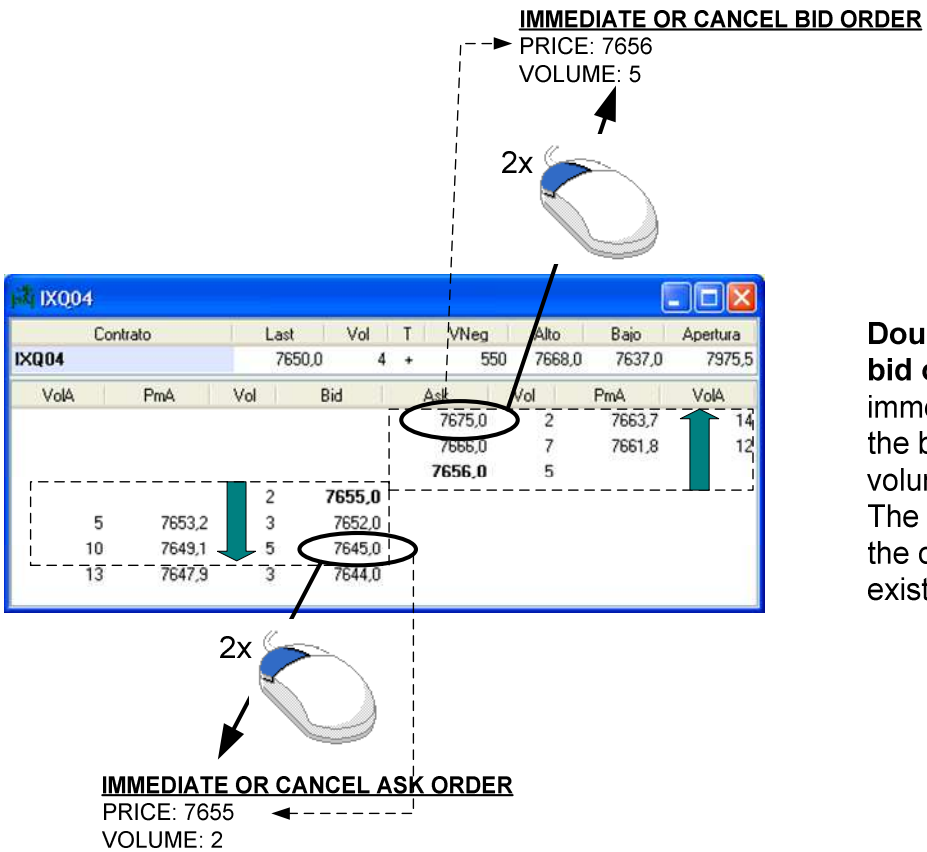
Column Ask

Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	**Column Ask**		**Double**	**Immediate or Cancel Order**	
Market windows	Cell with price		Double	Inmediate or Cancel Ask order at the best price and volume associated	S
Market windows	**Column Ask**	**SHIFT**	**Double**	**Cancel orders**	
Market windows	Cell with price	SHIFT	Double	Cancel limit ask orders with equal or superior price to the one selected	

(*) CTRL: In rows containing a "S" in this column, to do the combination of keyboard and mouse with the key CTRL pressed does not show the dialogue of entry of orders and decides for values defined in the configuration of orders as default values



Double clic on **column bid o ask** creates a immediate limit order at the best price and volume associated.
The sign of the order is the opposite to the existing offer.

- Double Click on column Bid or Ask: Attack to the selected price -

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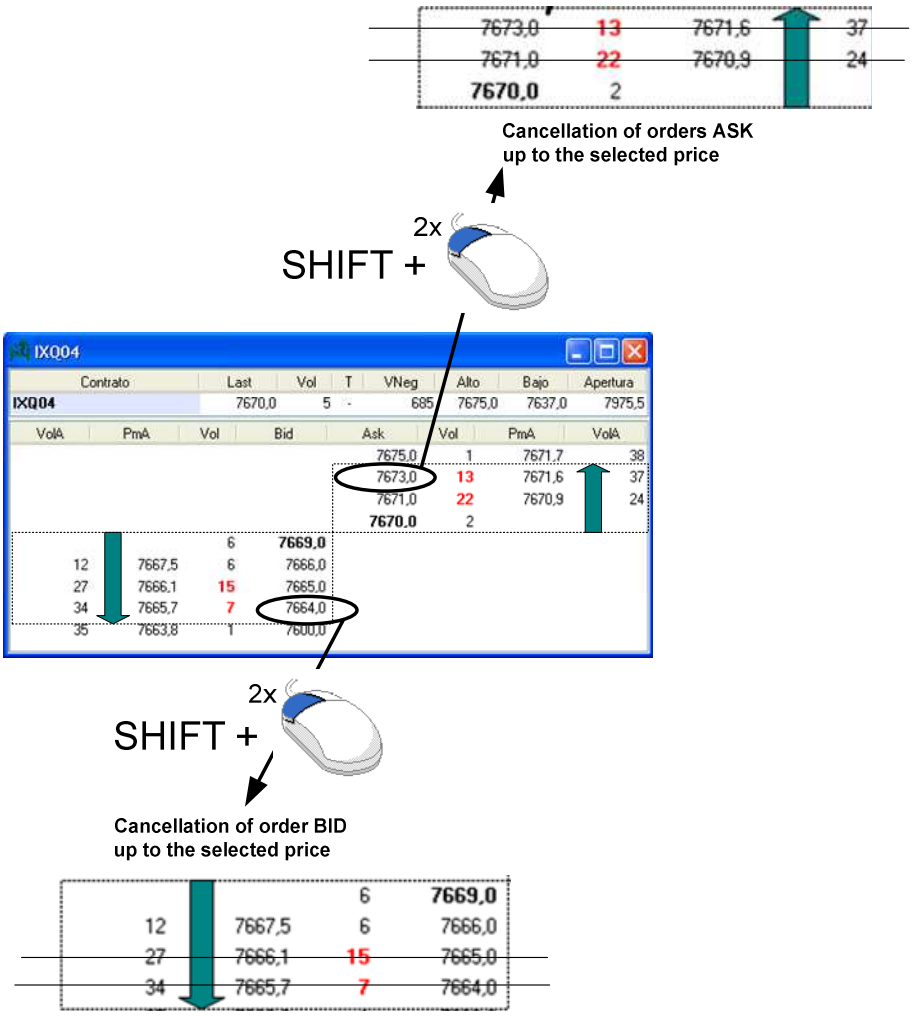

SHIFT + double clic on **column bid or ask** cancels orders up to the selected price.

- SHIFT + Double Click on column Bid or Ask: Exit from to the selected price -

Column VS

Window	Where	KEY	CLICK	Function	CTRL(*)
Options windows	**Column VS**		**Double**	**Create quote request**	
Options window	Cell VS		Double	Open dialogue to create quote request	
Options windows	**Column VS**		**Double**	**Monitoring quote request**	
Options window	Header column VS		Double	Open window Quote request management filtered by series	
Options windows	**Column VS**	**SHIFT**	**Double**	**Delete quote request**	
Options window	Cell VS	SHIFT	Double	Open dialogue to delete a quote request	

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5.3 Color codes

Contracts (in market windows)

Color	Example	Meaning
Blue	FIBXX2	Tradeable
Dark red letters, blue background	FNHHX2C	Tradeable. Fast market
Green	MNQ04	In auction
Orange	FIBXX2	Temporary delay in data shown
Red	MNQ04	Without connection
Yellow	MNQ06	Not tradeable (due to Market Status)
Yellow (red letters)	MNQ06	Not tradeable (due to contract status)
Grey letters (standard fund)	MNQ04	Not existing contract. The terminal has not received contract data for the session. For example, no session has begun or it is holiday on the market to which it belongs

Volume

Clásica Window	Default Window	Meaning
7 (Green)	7 (Black)	Third parties
10 (Yellow)	10 (Green)	Own (total or partial)
16 (Red)	16 (Red)	Same member (total or partial)

In addition to the color codes, it exists an optional column "*" that will contain an asterisk when own volume exists in the corresponding row.

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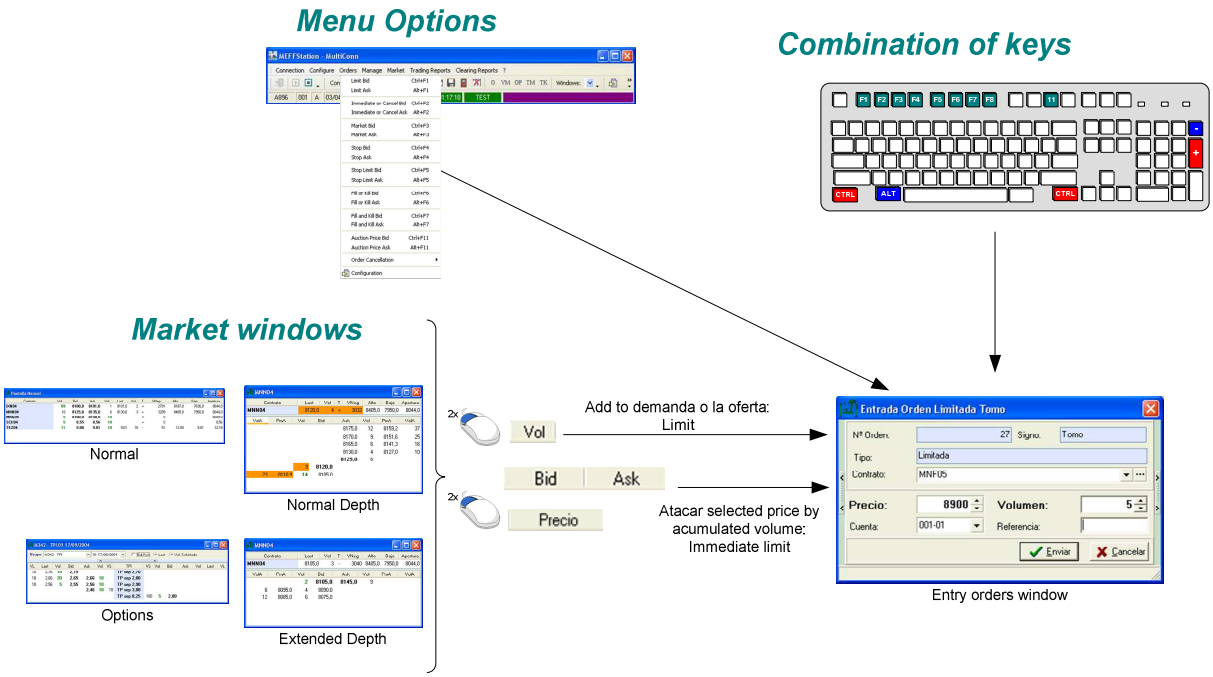
5.4 Order entry

5.4.1 Points of access to the order entry



- Points of access to the order entry -

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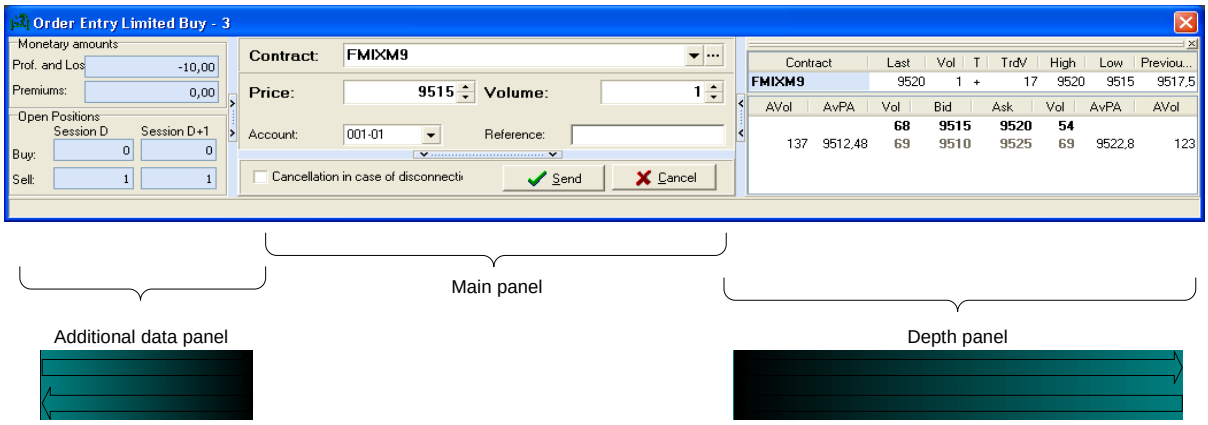
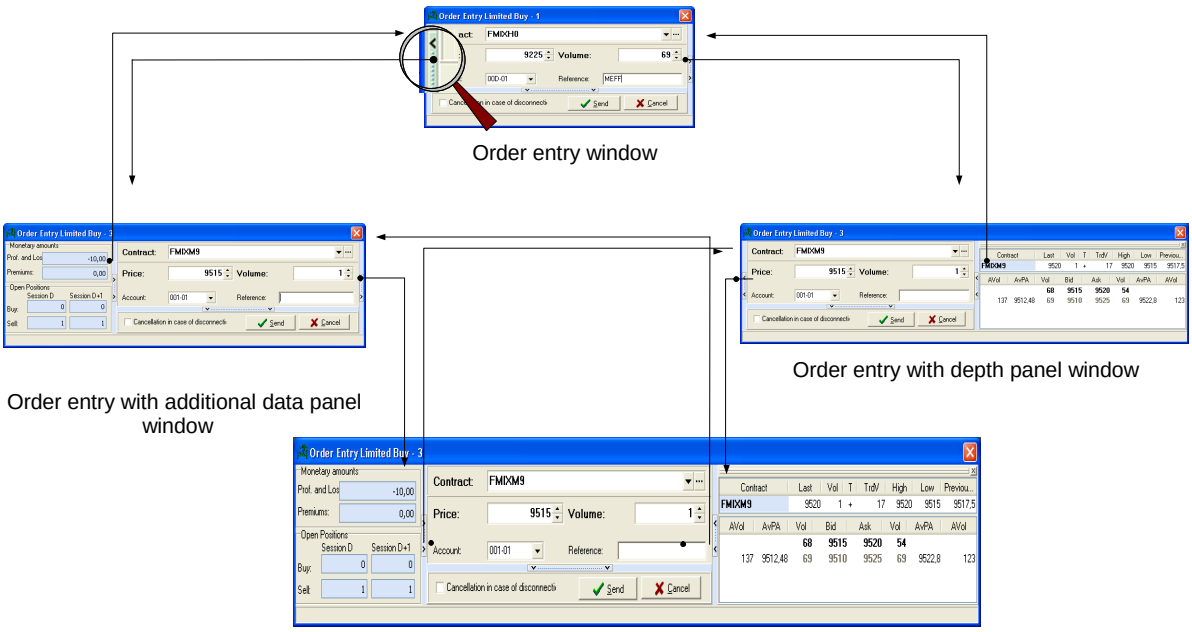
5.4.2 Order entry window

Auxiliary panels of order entry window



- Order entry panels window -



- Different views of order entry window -

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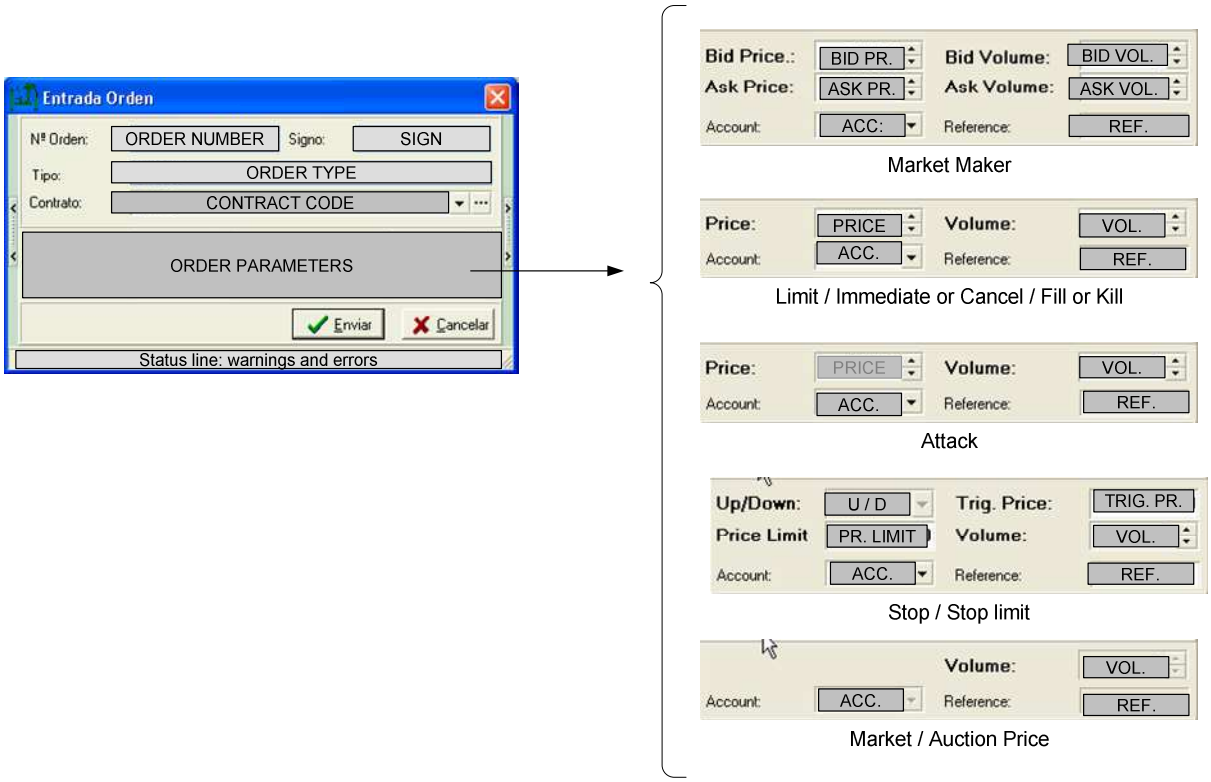
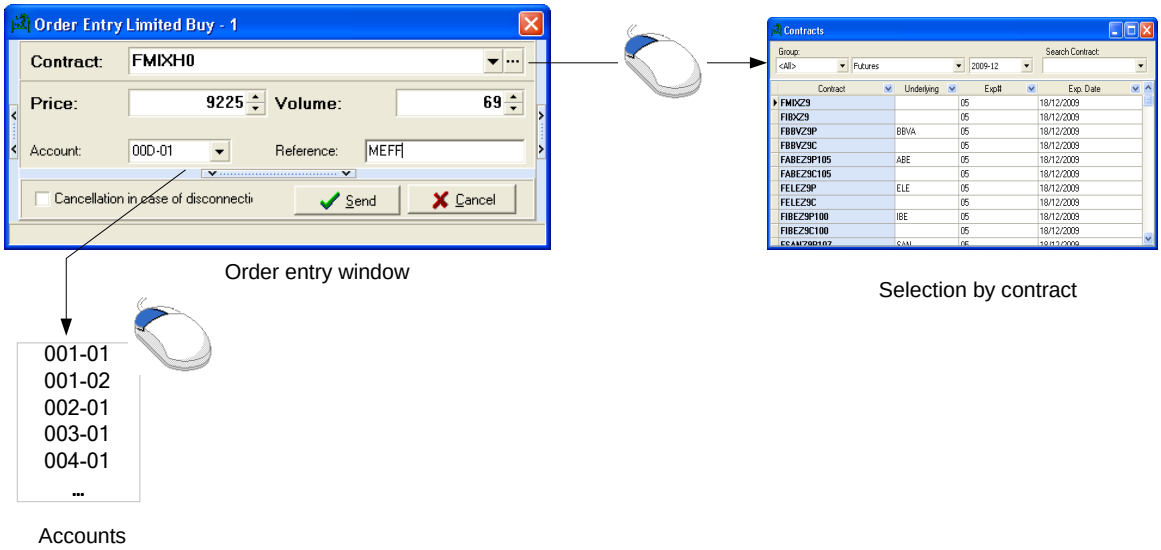
Main panel of order entry window



- Fields of main panel of order entry window -



- Selection lists in order entry -

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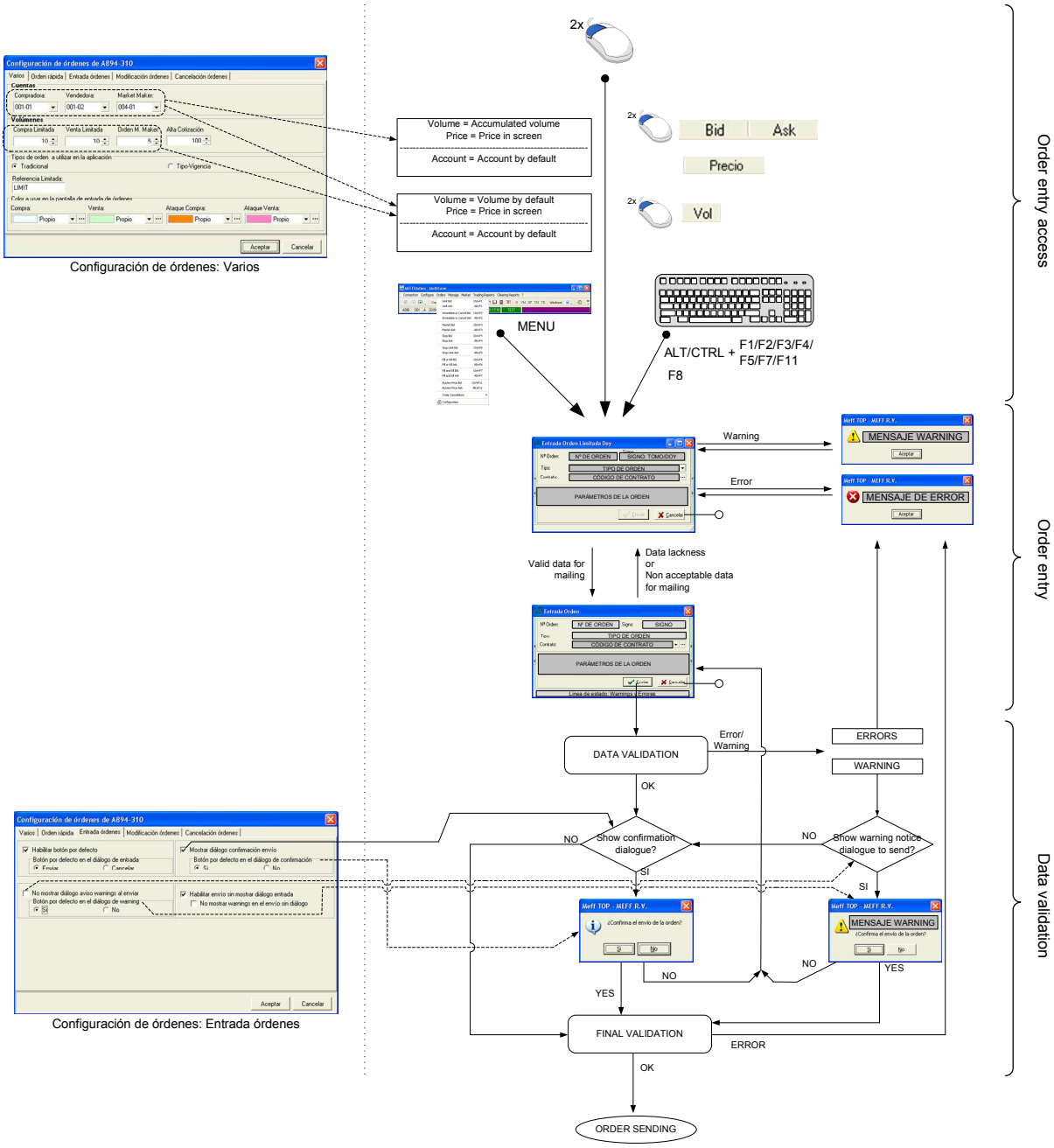
5.4.3 Order entry process



- Order entry process –

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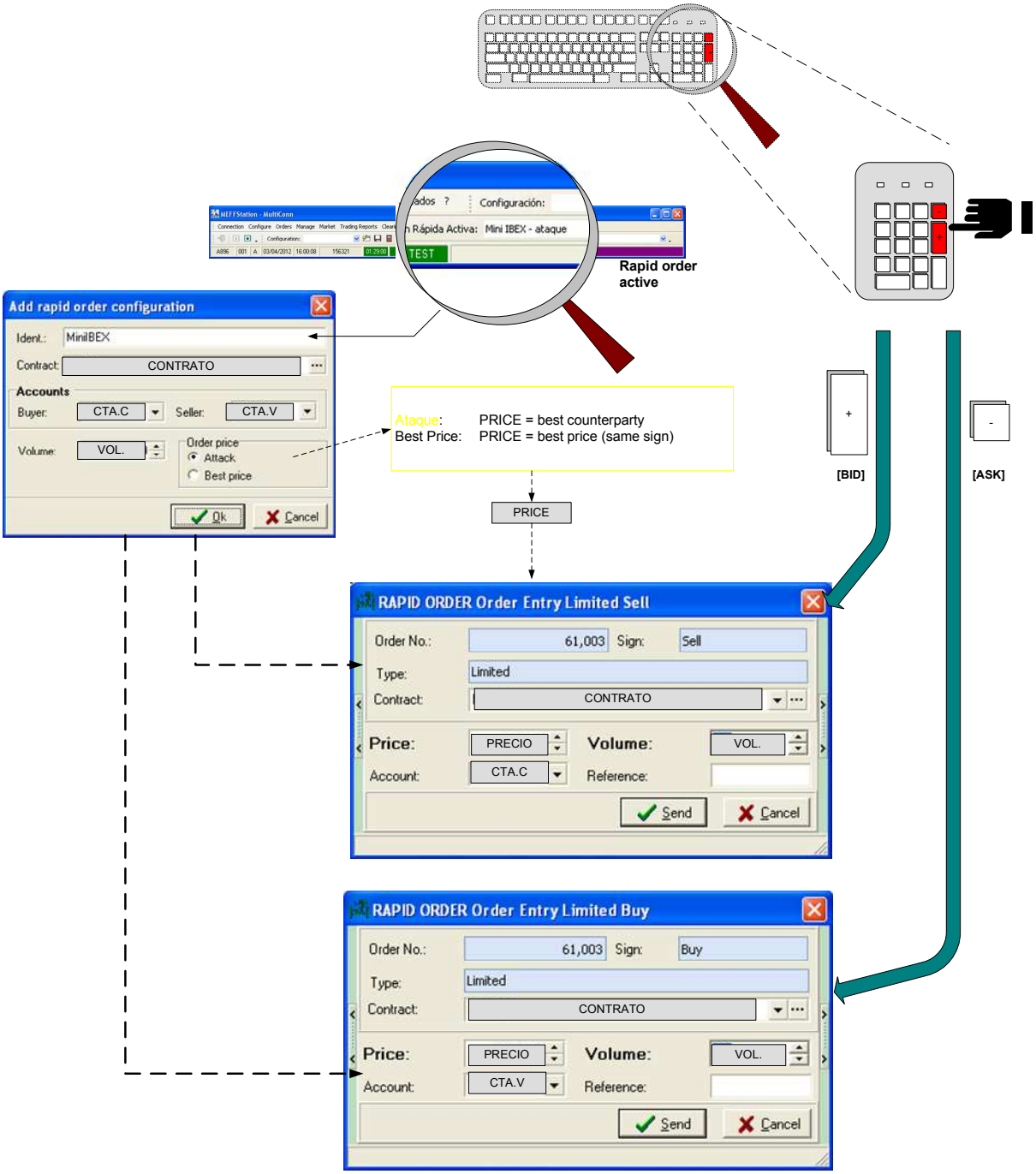
5.4.4 Rapid order entry

Hot keys: **Key "+" from numeric keyboard / Key "-" from numeric keyboard**

Other related keys: F11 key goes on the following order setup available



- Rapid order -

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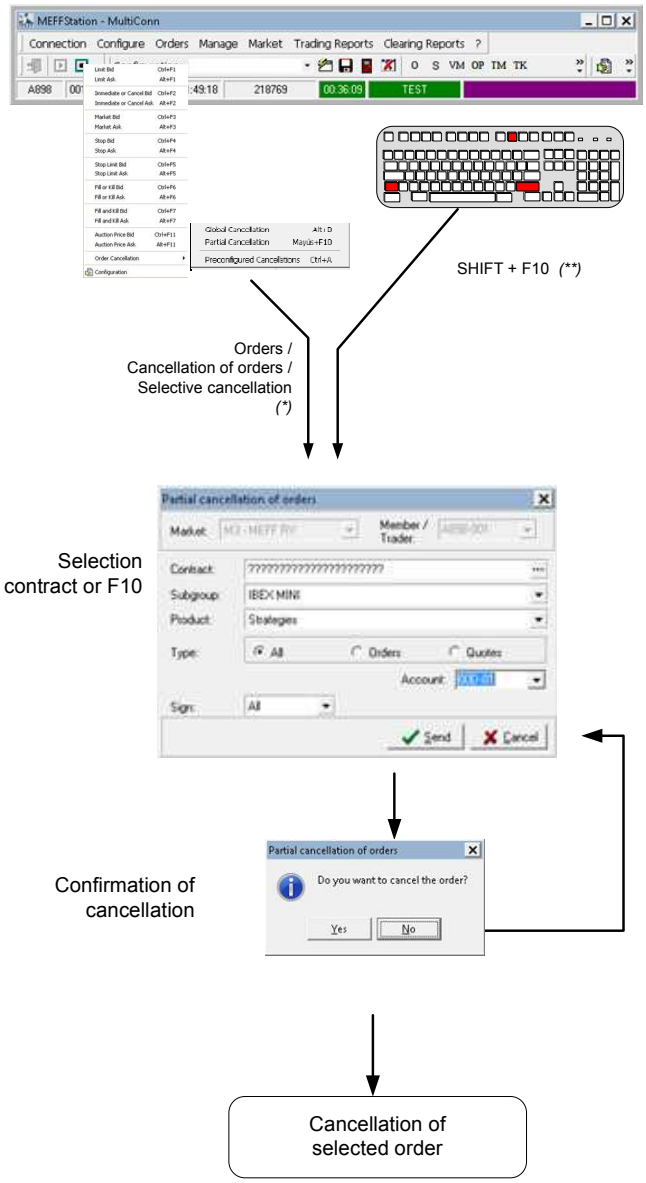
5.5 Order Cancellation

5.5.1 Partial orders cancellation

5.5.2 Menu option: Orders – Order Cancellation - Partial Cancellation (*)

Hot key: **SHIFT + F10(**)**

Function: Order cancellation by selection criteria.



- Partial order cancellation -

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5.5.3 Cancellation of all orders

Menu option: **Orders – Order Cancellation- Global Cancellation**

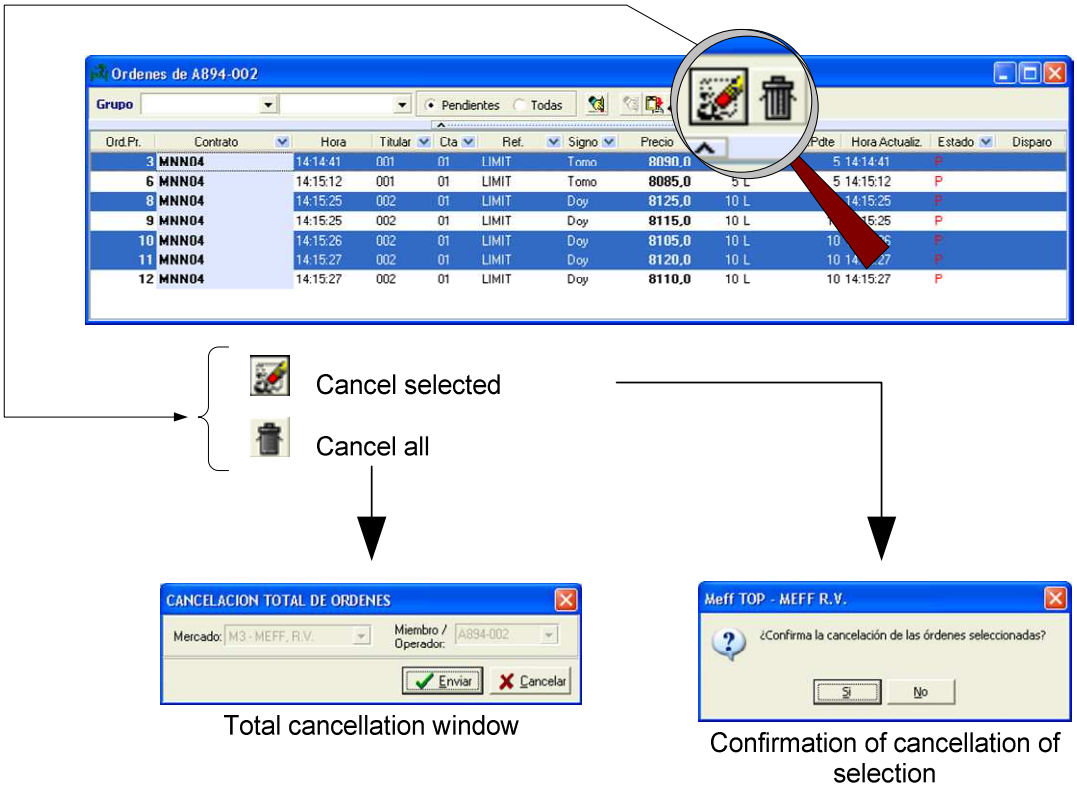
Hot key: **ALT + B**

Other accesses: Order management window – Button ( ) and contextual menu

Function: Cancellation of all orders of connected trader.

- Cancellation of all orders -

5.5.4 Cancellation from order management window



- Cancellation from order management window –

Keep in mind that the button of cancelling all ( ), will cancel all orders independently of those that are displayed in orders management window.

The setup of order cancellation, done through menu option of **Orders- Configuration**, determines the existence or not of confirmation requests and by default buttons in the above mentioned dialogues.

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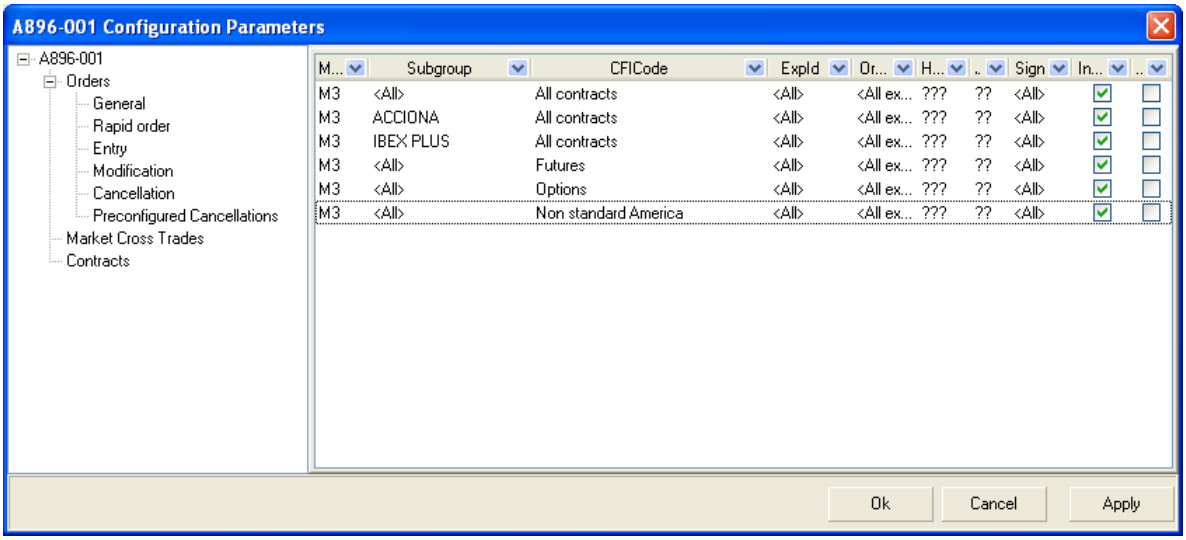
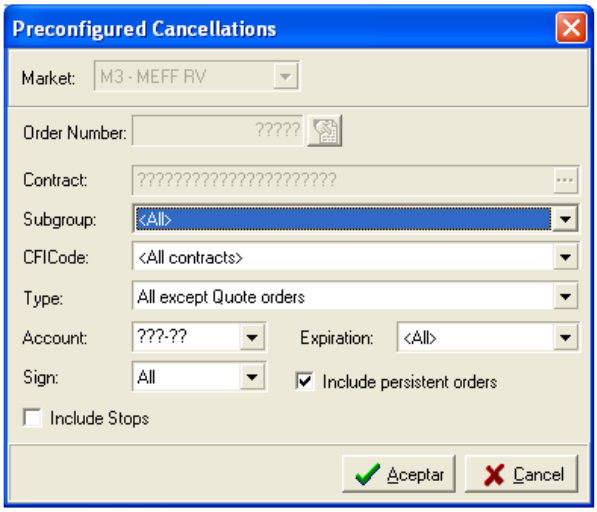
5.5.5 Preconfigured Cancellations

Menu option: **Orders – Configuration – Preconfigured Cancellations**

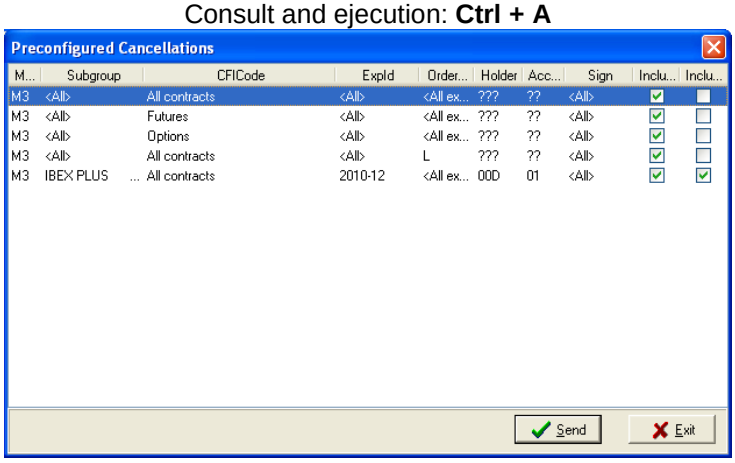
Hot key:: **CTRL + A**

Function: optimize mass cancellations





Consult and ejecution: **Ctrl + A**



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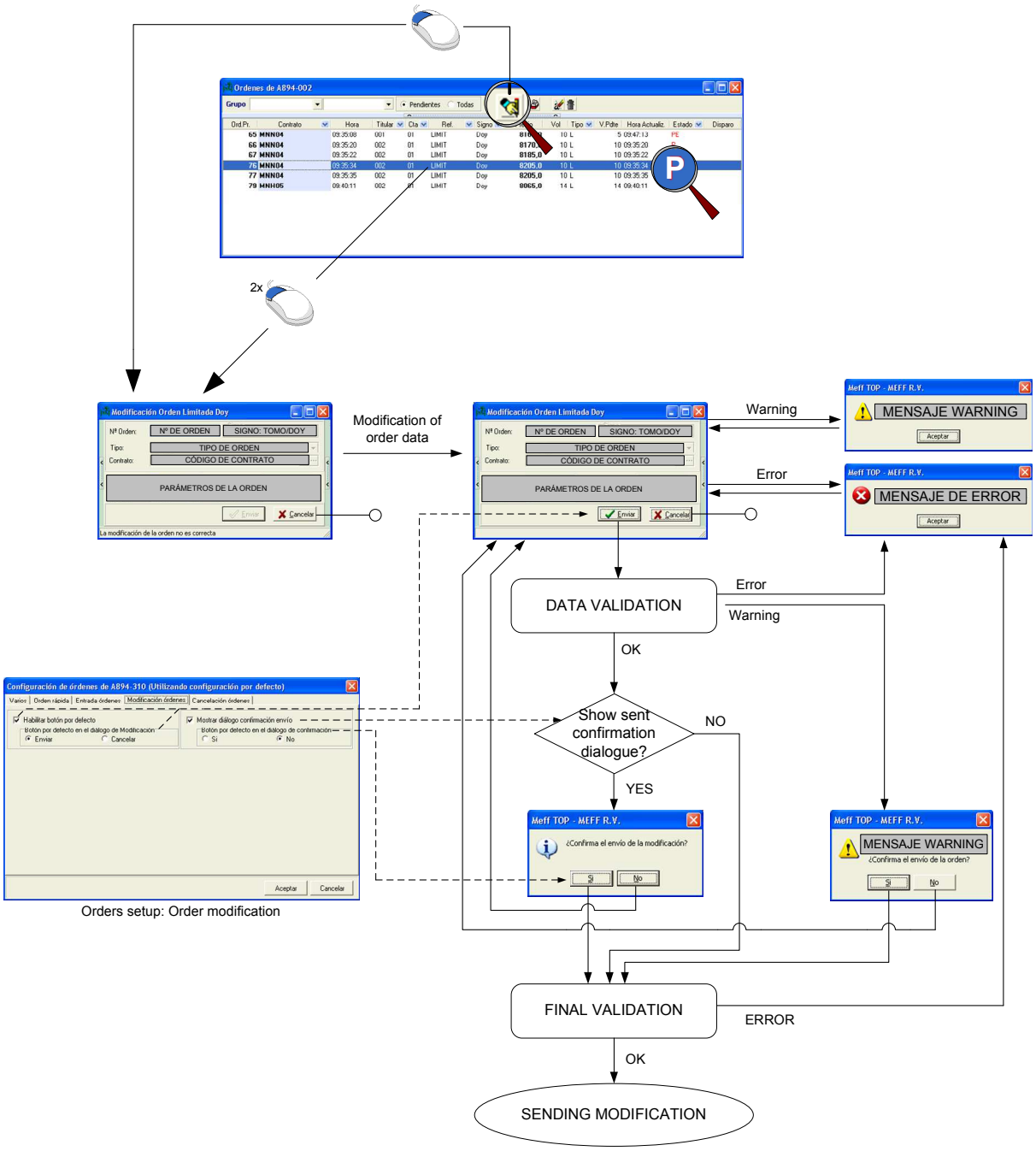
5.6 Order modification



- Order modification process -

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6. Cross trades

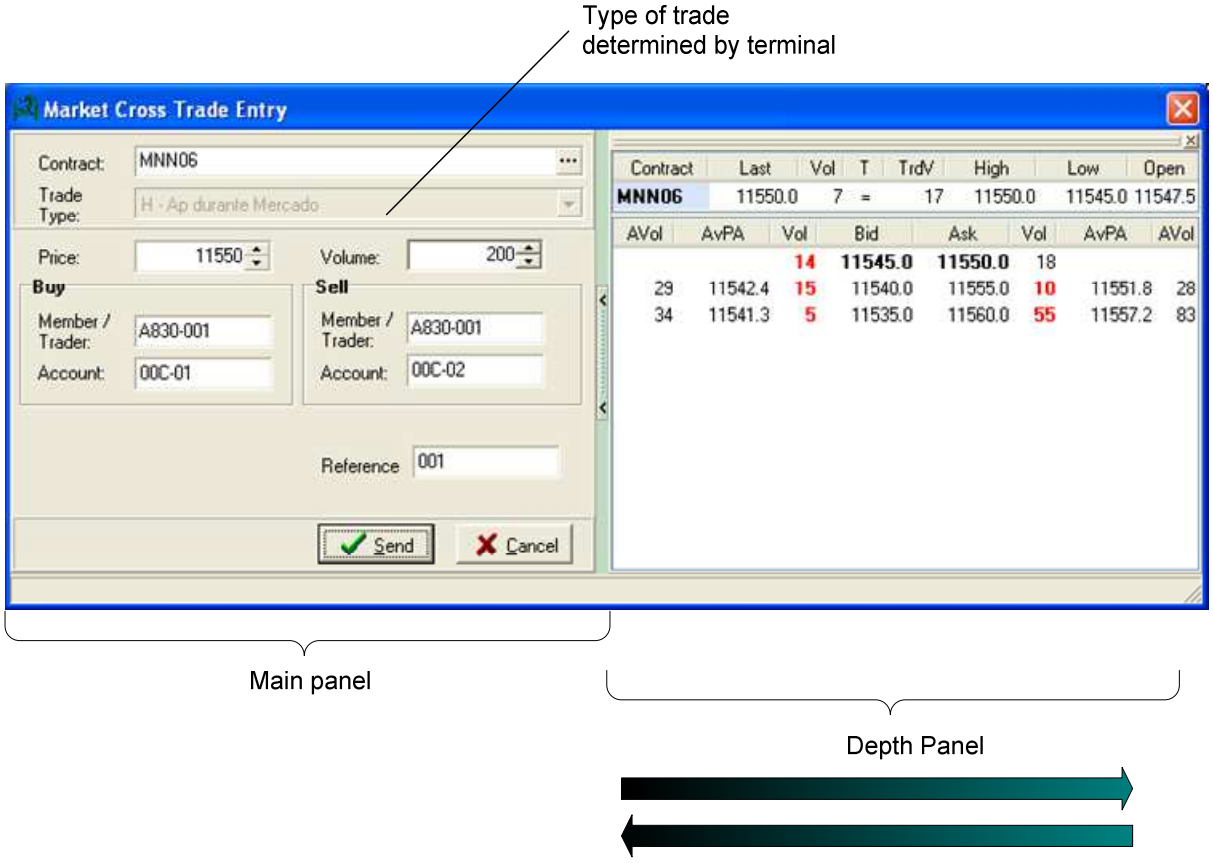
6.1 Market cross trades entry

Menu option: **Manage – Market cross trade entry**

Hot key: **CTRL + F10**

Other accesses: Double click on Last value in a market window

Function: Entry of market cross trades.



-Enter market cross trades window -

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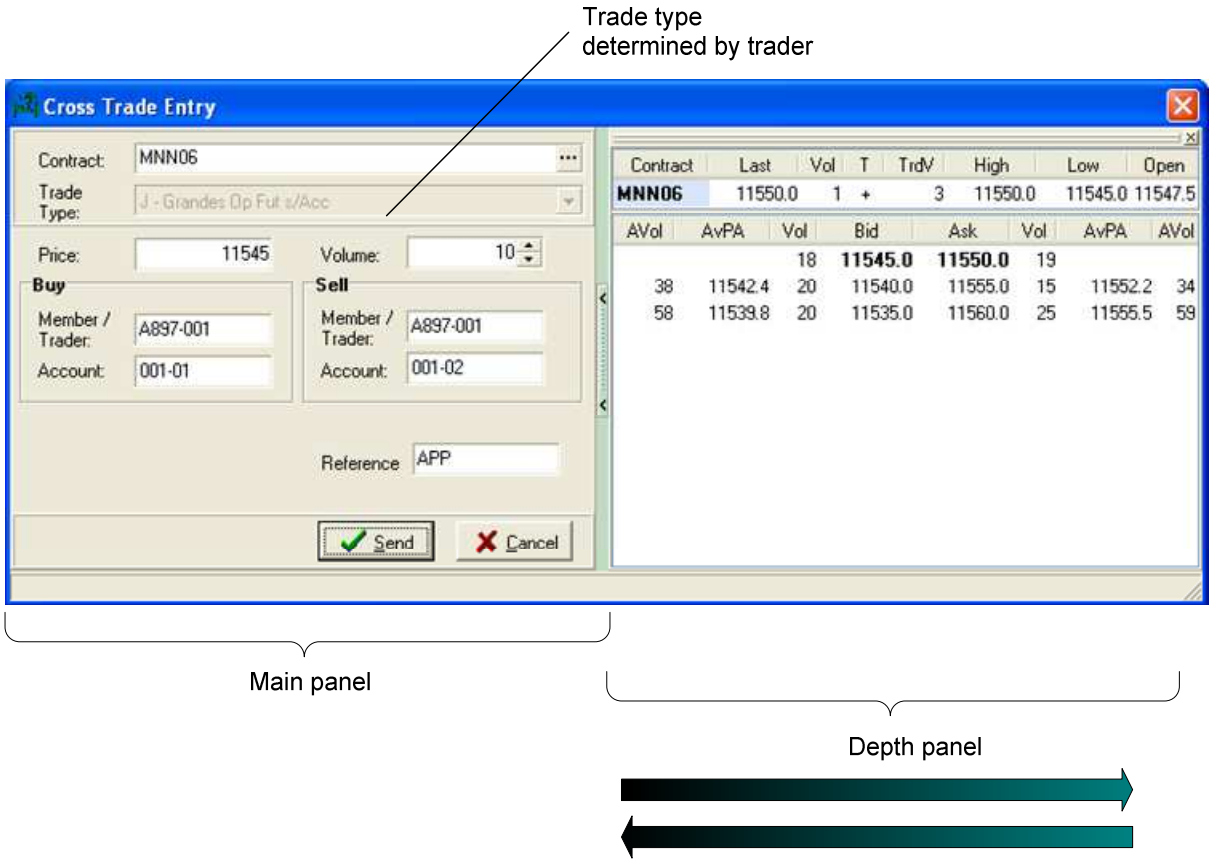
6.2 Cross trade entry not equal than A and H

Menu option: **Manage – Cross trade entry**

Function: Cross trade entry.

This option is not available with the current configuration of the system



- Enter cross trades window -

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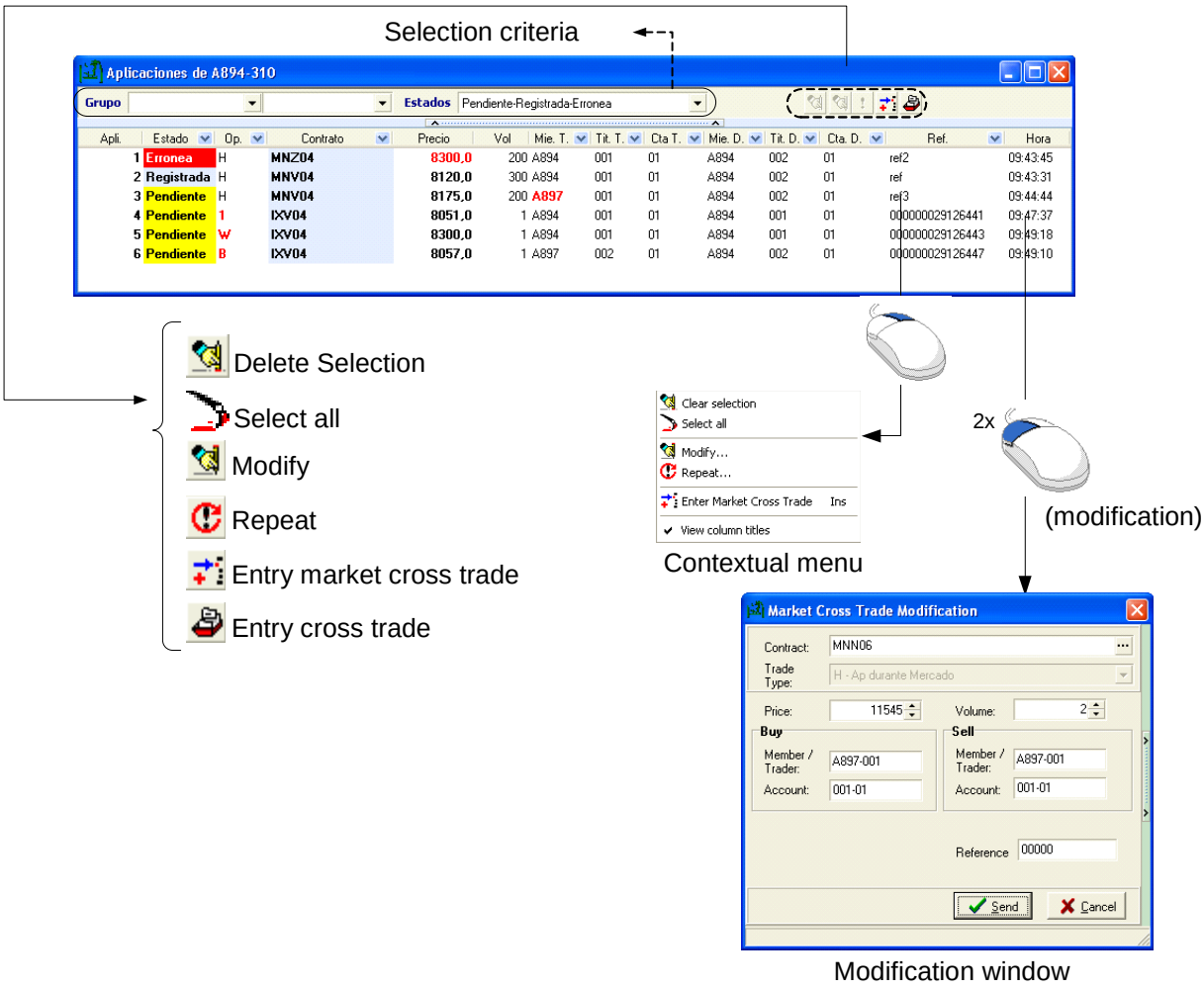
6.3 Cross trades management

Menu option: **Manage – Cross Trades Management**

Hot key: **CTRL + O**

Function: Create, query and modification of cross trades.



- Cross trades management –

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6.4 Prearranged trades entry

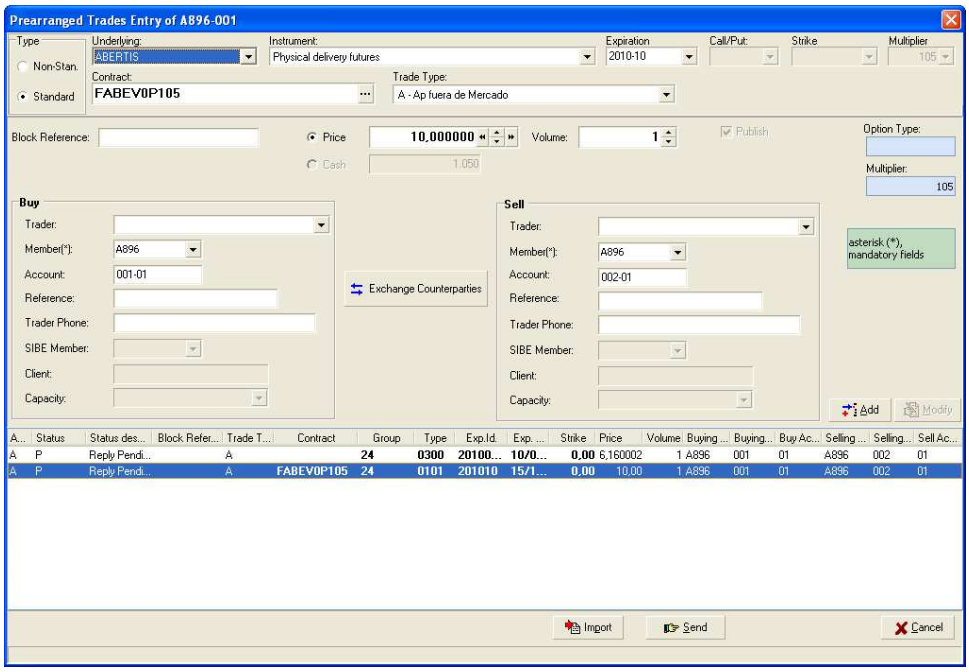
Menu option: **Manage – Prearranged trades entry**

Hot key: **CTRL + F9**

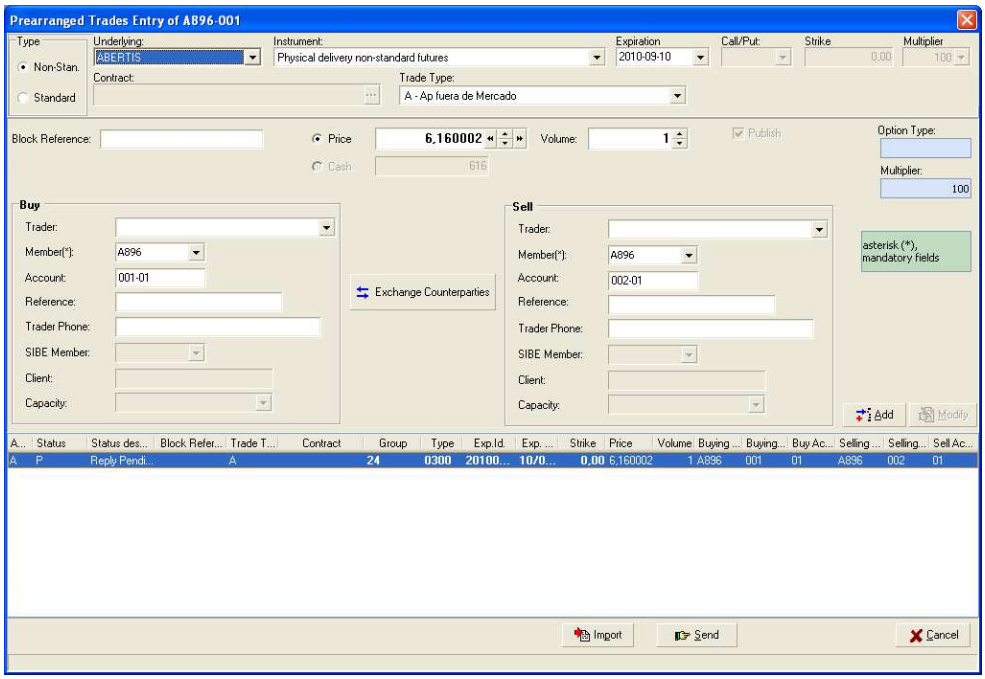
Other accesses: Double click on Last value in a market window

Function: Entry of prearranged trades.

Standard



Non-Standard



- Enter prearranged trades window -

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1. Reporting of Prearranged Trades with prices up to 2 decimal places in Futures and Options on IBEX-35 and, up to 6 decimal places in Futures and Options on stocks.

2. The acceptance of the Prearranged Trades will be submitted through a MeffStation by the counterparties involved. For this purpose, the new screen 'Acceptance of Prearranged Trades' has been developed.

3. New 'Prearranged Trades Entry' window (Ctrl + F9) for reporting of strategies: this screen allows submitting all the trades that make up a strategy. The user can assign a reference (Block Reference). As every Prearrange Trade has its own status, it is advisable the assignation of this reference when submitting a strategy, as it facilitates the monitoring of the process of acceptance of all the trades belonging to a strategy as a whole.
   Likewise, through this screen, the user will be able to submit the Delta Trades coming from hedges. The user can report them entering the exact price with the precision allowed in the SIBE, or using the new concept 'Cash' (Trade Price * volume).

   From the 'Management of Prearranged Trades' screen, the user can follow the status of a block trade, just filtering by the field 'Block Reference'. Furthermore, the user will be able to edit and modify all the trades of a strategy whenever it has a Block Reference. Only those trades from a block not confirmed yet by any of the counterparties can be modified.

4. New 'Data Trades Management' screen: in order to facilitate the entering of the contact details of the traders when submitting a Prearranged Trade user can create a private database in his Meffstation, saving data such as trader's name, company, MEFF Member, MEFF Account, SIBE Member (for Delta Trades)… basic details in order to facilitate trades confirmations by departments in charge.

   This database is exportable to other terminals, so the user is able to save a file with his data that can be imported from any other terminal.

5. Monitoring, acceptance and registration of Prearranged Trades will be a duty of the Members implied as counterparties. For this purpose, the user is provided with two new screens:

   - **Management of Prearranged Trades**: from this screen, Broker Member can monitor the acceptance process of the trades entered.
   - **Prearranged Trades Acceptance**: in this screen, the Member will receive the trades in which it is involved in as a counterparty, allowing the confirmation or rejection of derivatives trades and showing the Prearranged Trades status up to their final registration. Prearranged Trades that, at the end of the session, are not registered, will be deleted.
   - **Acceptance of Delta Trades**: in a date not confirmed yet, MEFF will provide the SIBE Desks web access to the MEFF system in order to accept the Delta Trades in which they are involved by themselves. In the meantime, the MEFF Market Supervision Department will keep on confirming Delta Trades by phone.

Finally, MEFF insists that confirmation and registration process of Prearranged Trades on derivatives will depend on the parties involved and kindly demand revise their own internal channels of confirmation of the trades through a Meffstation.

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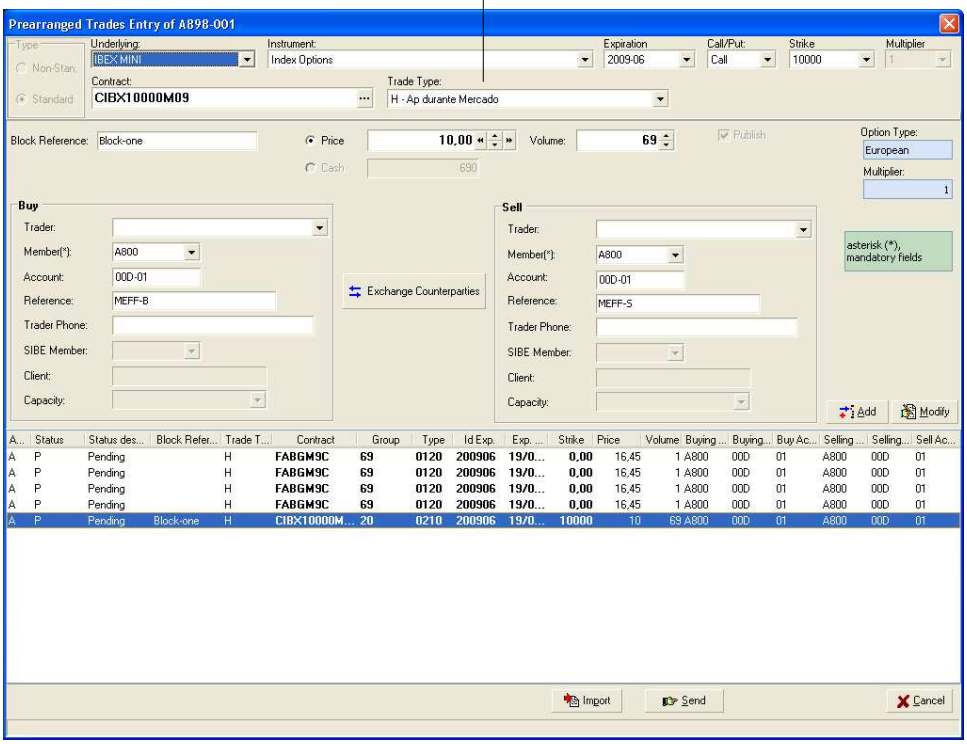
6.5 Enter prearranged trades not equal than H

Menu option: **Manage – Enter prearranged trades**

Function: Entry of prearranged trades.

This option is not available with the current configuration of the system

Trade type determined by trader



- Enter cross trades window -

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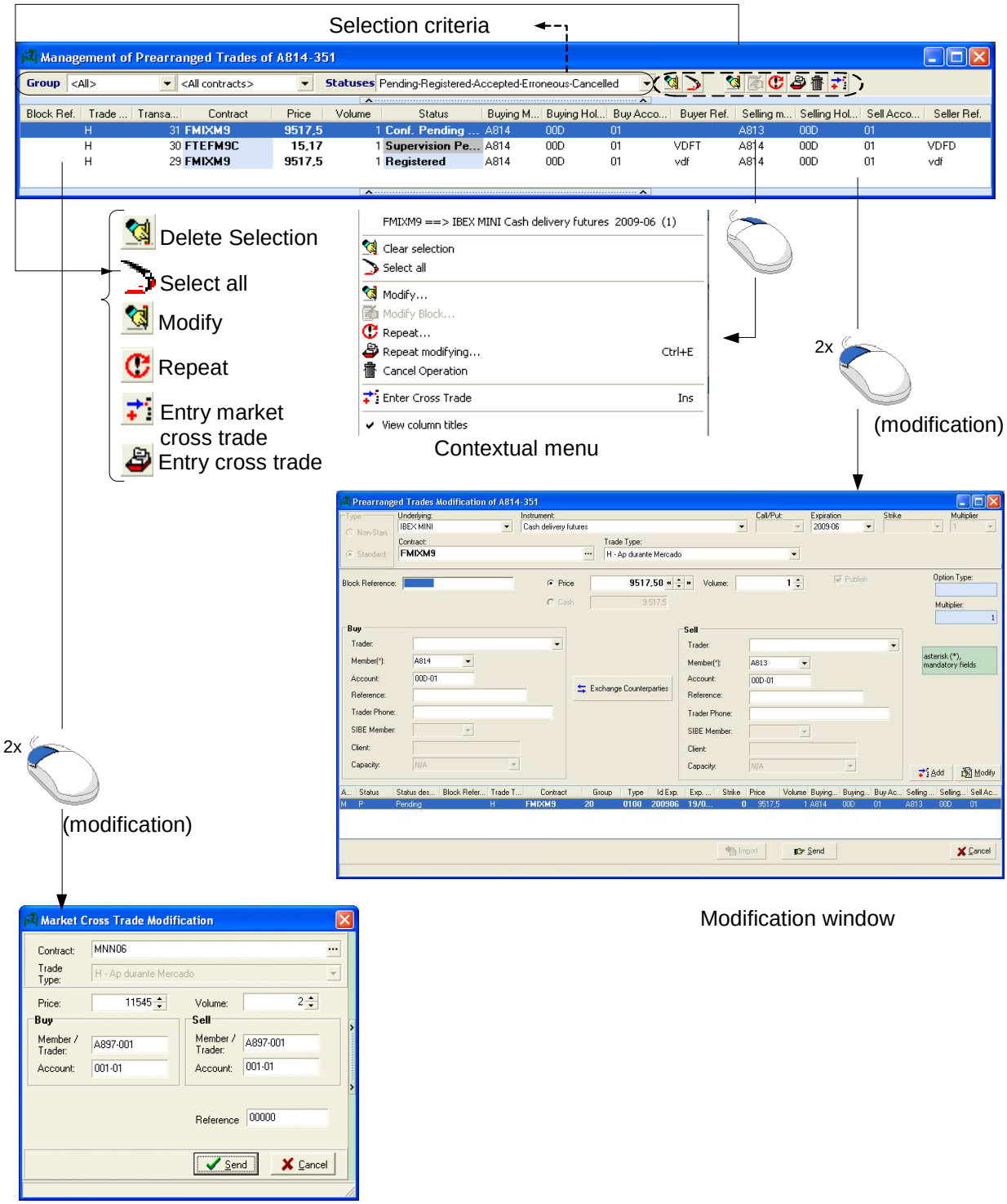
6.6 Management of Prearranged Trades and Cross Trades

Menu option: **Manage – Management of Prearranged Trades**

Function: Create, query and modification of cross trades.



- Cross trades management -

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6.7 Color Codes

Descripción	Color	Ejemplo
Acceptance Pending - B/S	Yellow / Grey (*)	Conf. Pending B/S / Conf. Pending B/S (*)
Acceptance Pending - S	Yellow / Grey (*)	Conf. Pending Sell / Conf. Pending Sell (*)
Acceptance Pending - B	Yellow / Grey (*)	Conf. Pending Buy/ Conf. Pending Buy (*)
Acceptance Pending - Supervision	Yellow / Grey (*)	Superv. Pending / Superv. Pending (*)
Cancellation	Red	Broker Cancellation
Rejection – S	Red	Seller Cancellation
Rejection – B	Red	Buyer Cancellation
Rejection – Supervision	Red	Superivison Cancellation
Accepted	Light Blue	Confirmed
Registered	Light Blue	Registered
System Cancellation	Red	System Cancellation

(*) It will be highlighted in yellow if the user can carry out any action. Other case, it will be highlighted in grey. For example, if there is a “Supervision Pending” status, it will be grey on traders window while in Supervision of Prearranged Trades it will be yellow.

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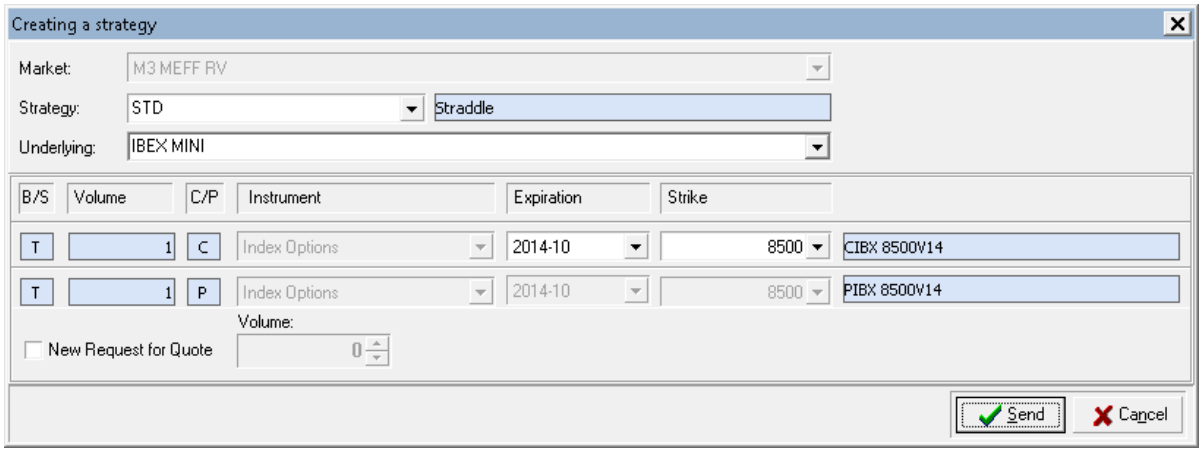
7. Strategies

7.1 Add Strategy

Menu option: **Manage – Add Strategy**

Function: Add a new strategy

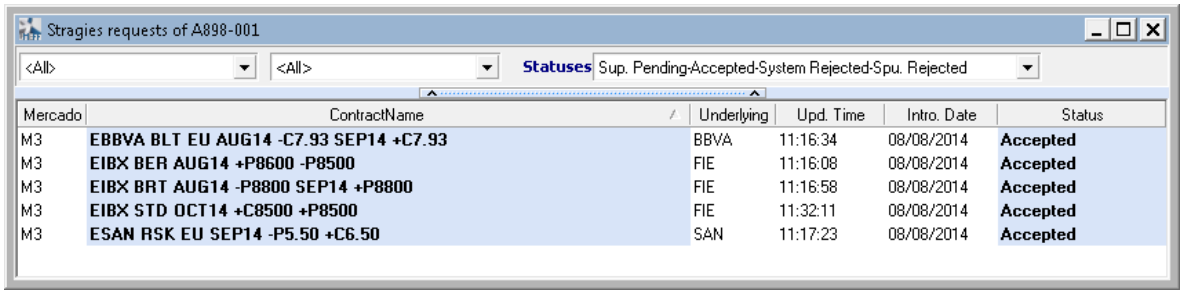
To add a new strategy the user informs of the type of strategy, the underlying and the instrument-maturity-strike for each leg that composes the strategy. In addition, a request for quote can be sent simultaneously.

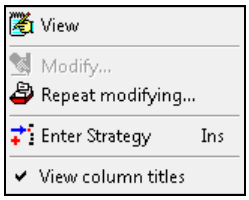


7.2 Strategies Request Management

Menu option: **Manage – Strategies Request Management**

Function: Strategies Request Management





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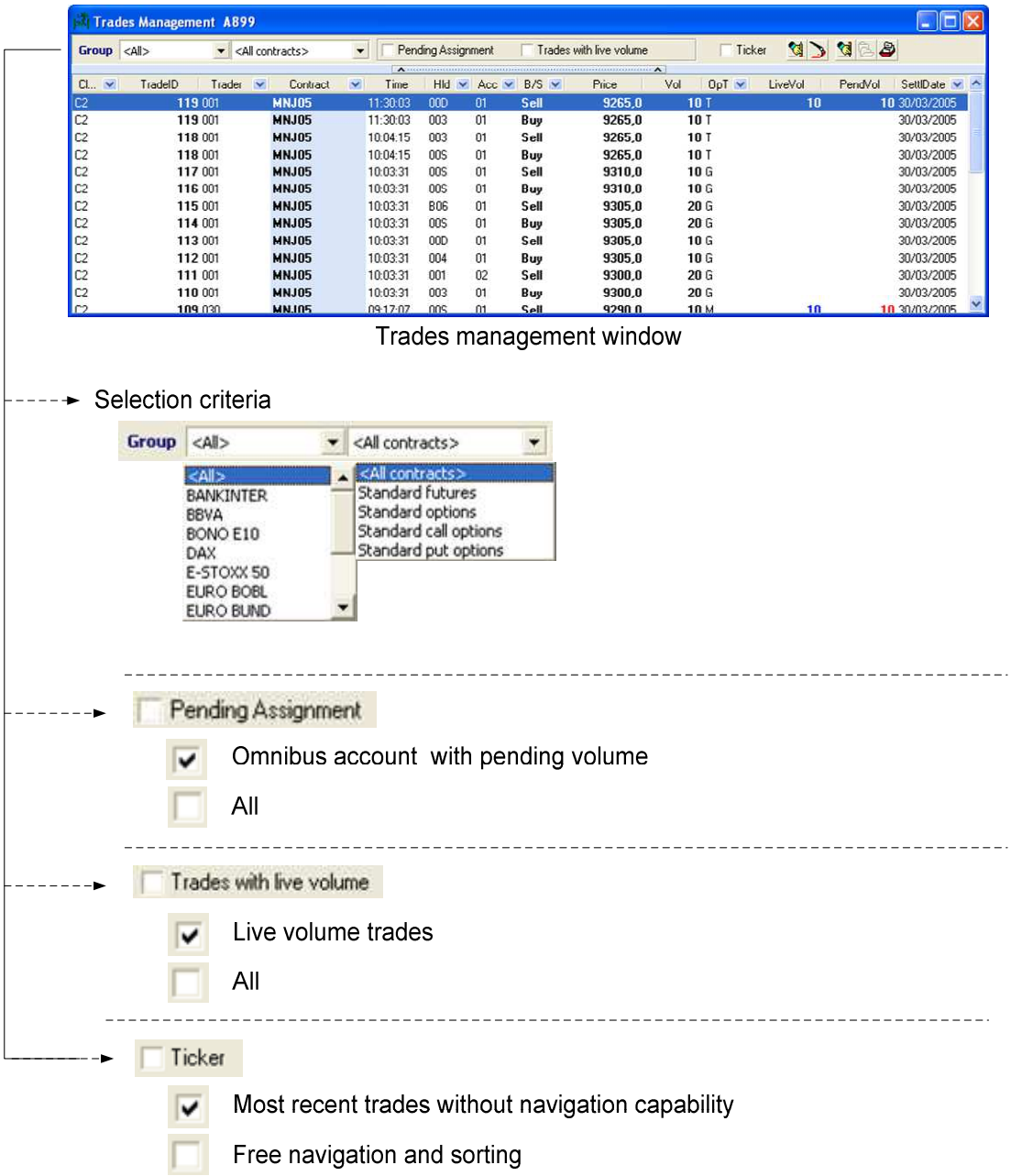
8. Query Trades

8.1 From the session

Menu option: **Manage – Trades Management**

Function: Query trades made during the current session.

From this window it is also possible to initiate the assignment of the daily account, the transfer of trades or Give-outs as explained in chapter 8.



- Trades Management -

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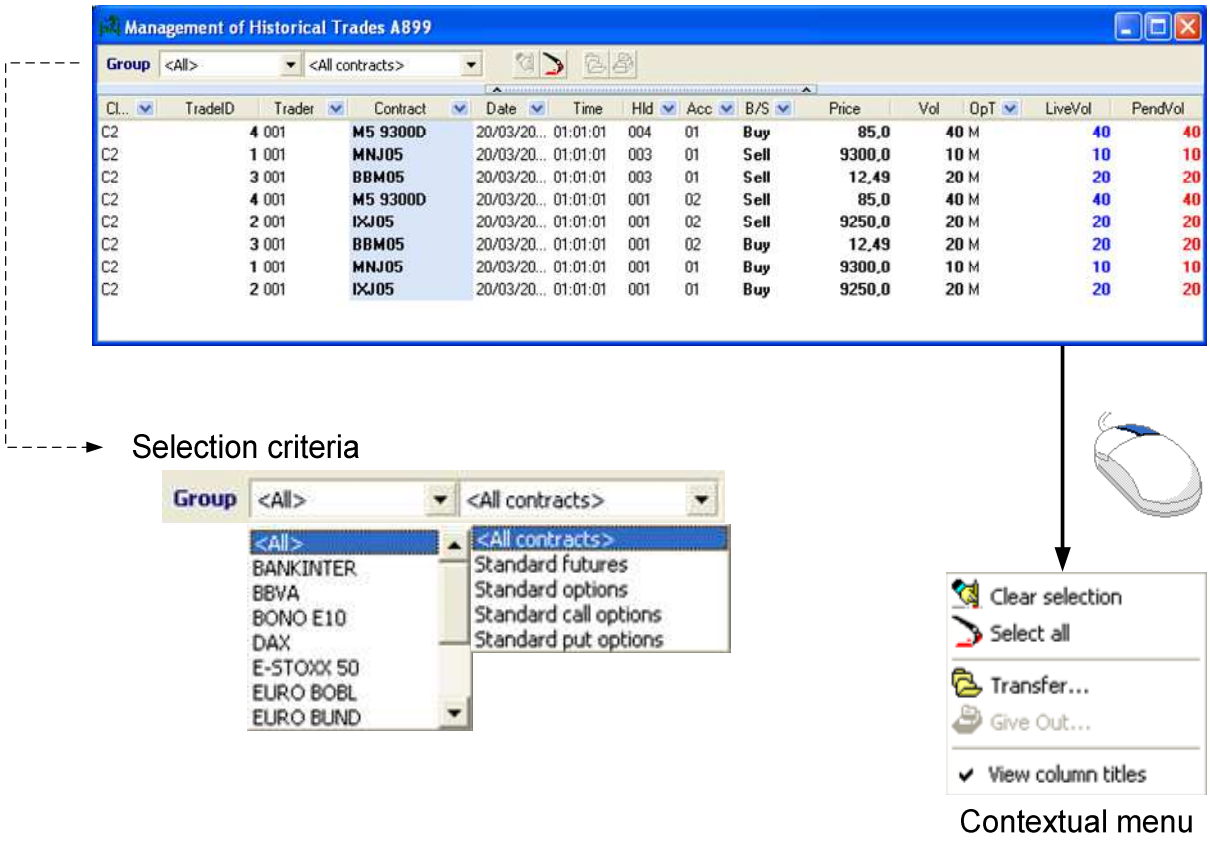
8.2 Historicals

Menu option: **Manage – Historical Trades Management**

Function: Query trades from previous sessions that have live volume.

From this window it is also possible to initiate a transfer or a Give-out as explained in chapter 8.



- Query historical trades -

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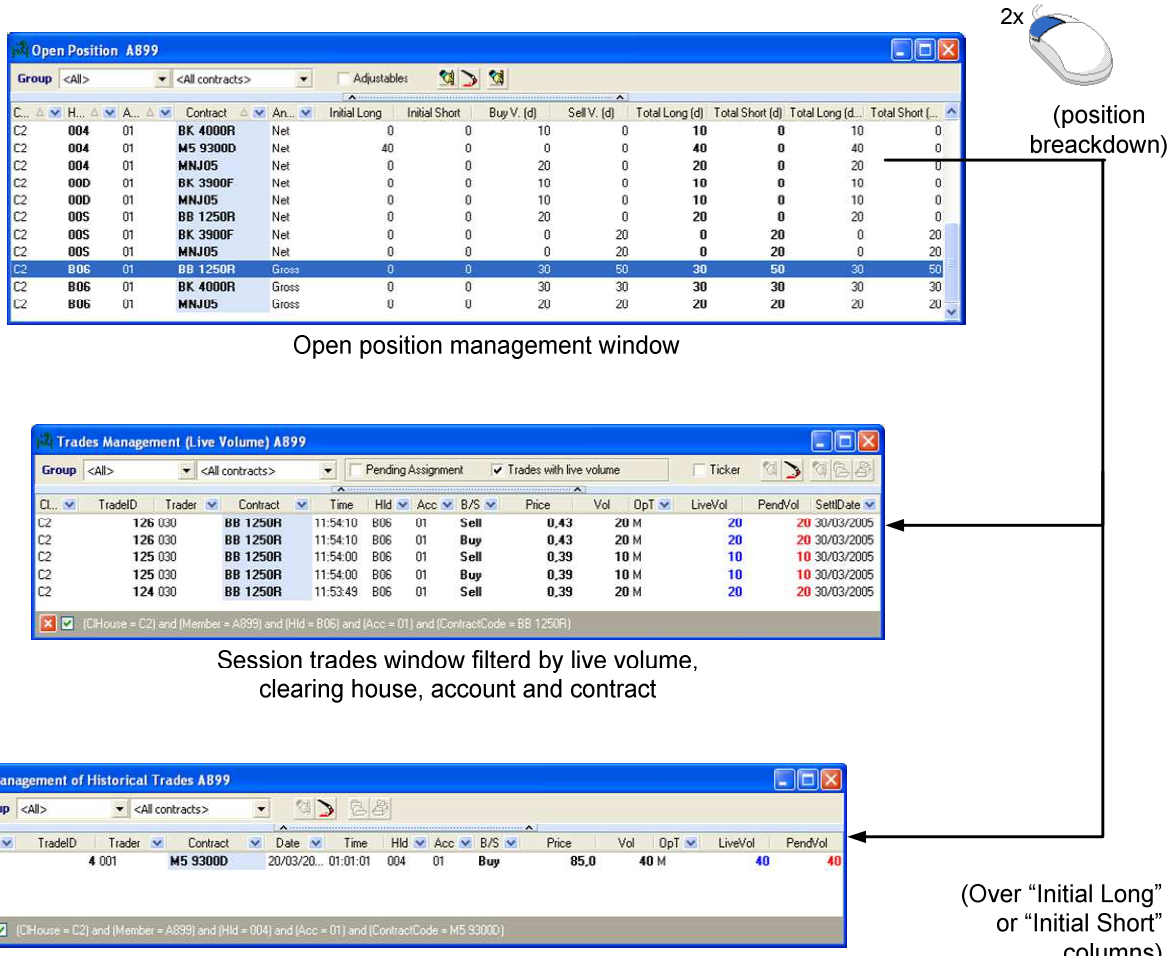
8.3 From the open position

Access: The function of querying trades from the open position is integrated amongst the functions of the open position window (see 4.3.5).

Menu option: **Manage – Open Position**

Function: Query either trades from the session or historical trades that make up part of the open position for an account and contract.



- Query trades from the open position -

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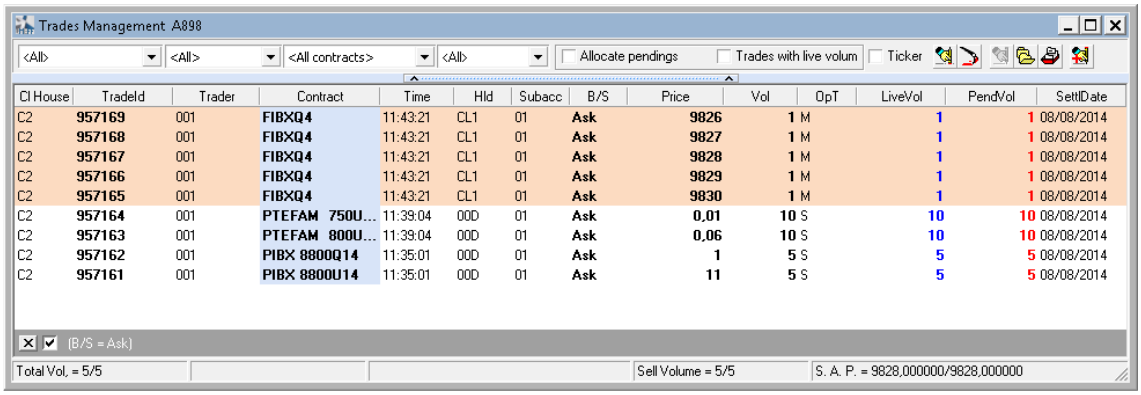
9. Average Price Trades

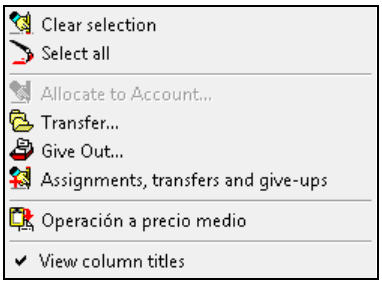
Access: The average price trade procedure is integrated in the functions of the trades management window (see 4.3.2.).

Menu option: **Manage – Trades Management**

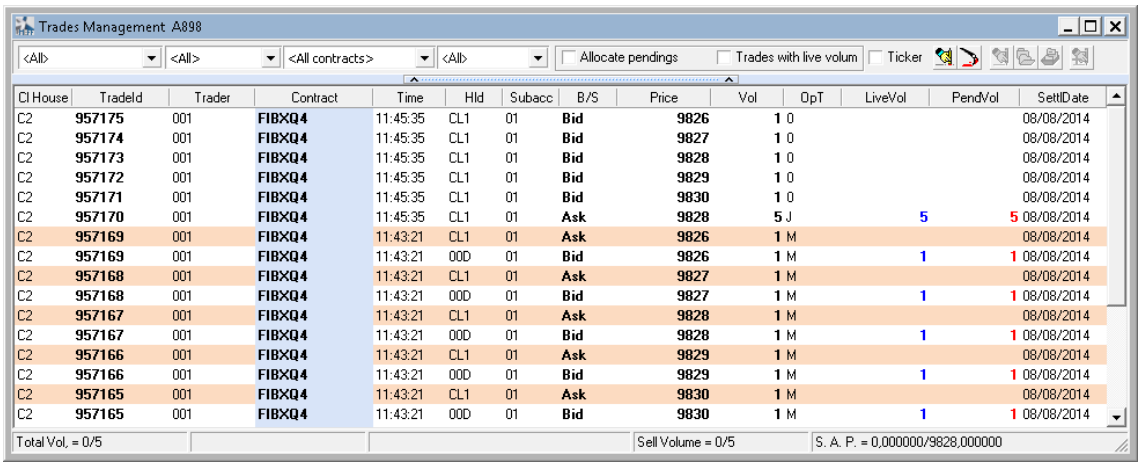
Function: Several trades executed in the same trading session, by the same account, in the same contract and with the same sign can be grouped in a single average price trade.



Cl House	TradeId	Trader	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettlDate
C2	957169	001	FIBXQ4	11:43:21	CL1	01	Ask	9826	1	M	1	1	08/08/2014
C2	957168	001	FIBXQ4	11:43:21	CL1	01	Ask	9827	1	M	1	1	08/08/2014
C2	957167	001	FIBXQ4	11:43:21	CL1	01	Ask	9828	1	M	1	1	08/08/2014
C2	957166	001	FIBXQ4	11:43:21	CL1	01	Ask	9829	1	M	1	1	08/08/2014
C2	957165	001	FIBXQ4	11:43:21	CL1	01	Ask	9830	1	M	1	1	08/08/2014
C2	957164	001	PTEFAM 750U...	11:39:04	00D	01	Ask	0,01	10	S	10	10	08/08/2014
C2	957163	001	PTEFAM 800U...	11:39:04	00D	01	Ask	0,06	10	S	10	10	08/08/2014
C2	957162	001	PIBX 8800Q14	11:35:01	00D	01	Ask	1	5	S	5	5	08/08/2014
C2	957161	001	PIBX 8800U14	11:35:01	00D	01	Ask	11	5	S	5	5	08/08/2014



Once grouped, the new trade (type J) can be handled as usual.



Cl House	TradeId	Trader	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettlDate
C2	957175	001	FIBXQ4	11:45:35	CL1	01	Bid	9826	1	0			08/08/2014
C2	957174	001	FIBXQ4	11:45:35	CL1	01	Bid	9827	1	0			08/08/2014
C2	957173	001	FIBXQ4	11:45:35	CL1	01	Bid	9828	1	0			08/08/2014
C2	957172	001	FIBXQ4	11:45:35	CL1	01	Bid	9829	1	0			08/08/2014
C2	957171	001	FIBXQ4	11:45:35	CL1	01	Bid	9830	1	0			08/08/2014
C2	957170	001	FIBXQ4	11:45:35	CL1	01	Ask	9828	5	J	5	5	08/08/2014
C2	957169	001	FIBXQ4	11:43:21	CL1	01	Ask	9826	1	M			08/08/2014
C2	957169	001	FIBXQ4	11:43:21	00D	01	Bid	9826	1	M	1	1	08/08/2014
C2	957168	001	FIBXQ4	11:43:21	CL1	01	Ask	9827	1	M			08/08/2014
C2	957168	001	FIBXQ4	11:43:21	00D	01	Bid	9827	1	M	1	1	08/08/2014
C2	957167	001	FIBXQ4	11:43:21	CL1	01	Ask	9828	1	M			08/08/2014
C2	957167	001	FIBXQ4	11:43:21	00D	01	Bid	9828	1	M	1	1	08/08/2014
C2	957166	001	FIBXQ4	11:43:21	CL1	01	Ask	9829	1	M			08/08/2014
C2	957166	001	FIBXQ4	11:43:21	00D	01	Bid	9829	1	M	1	1	08/08/2014
C2	957165	001	FIBXQ4	11:43:21	CL1	01	Ask	9830	1	M			08/08/2014
C2	957165	001	FIBXQ4	11:43:21	00D	01	Bid	9830	1	M	1	1	08/08/2014

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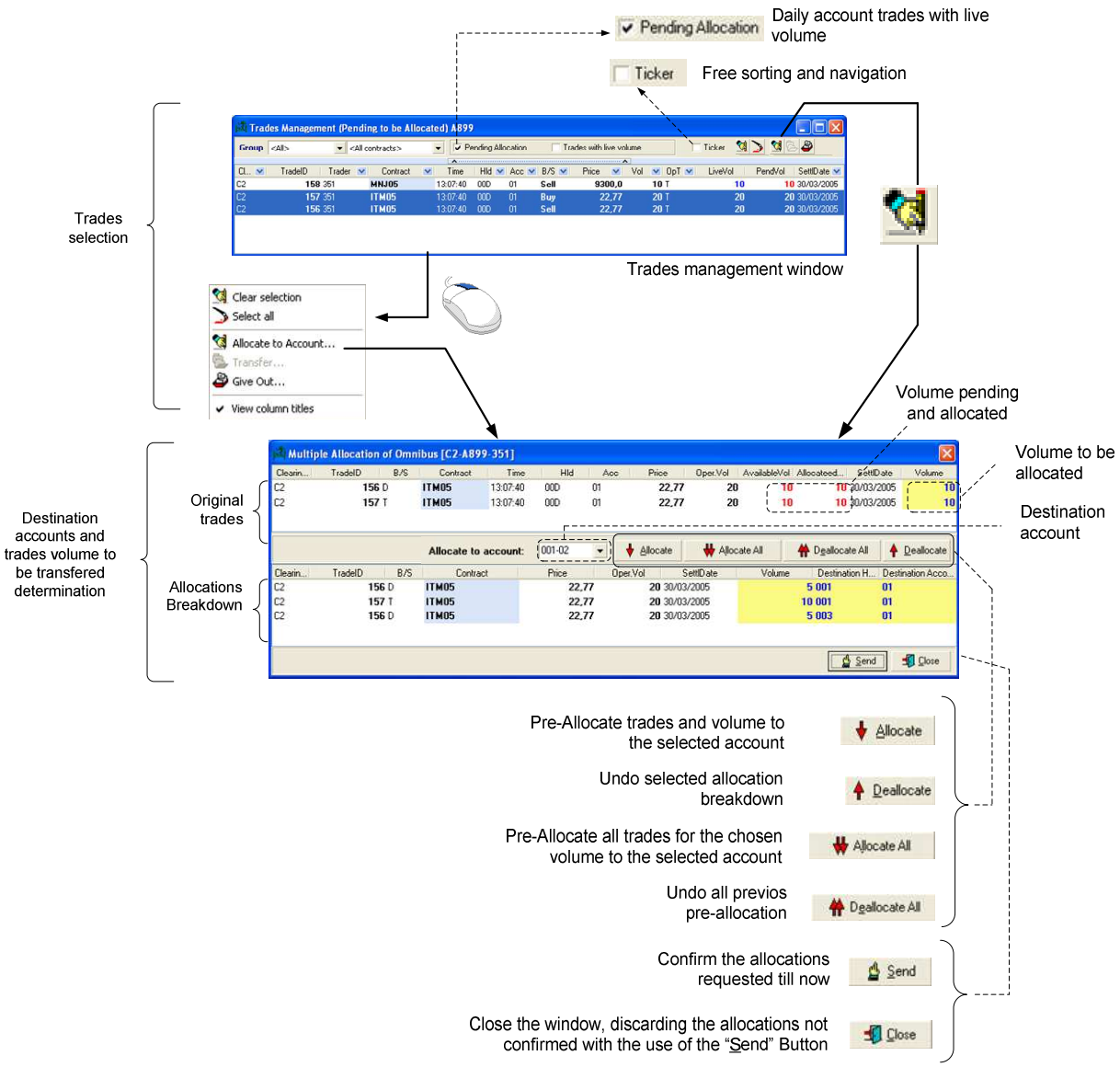
10. Assignments, Transfers and Give-ups

10.1 Assignment of daily account

Access: The daily account assignment procedure is integrated in the functions of the trades management window (see 4.3.2.).

Menu option: **Manage – Trades Management**

Function: Assignment of final account for trades made on the daily account.



- Assignment of daily account -

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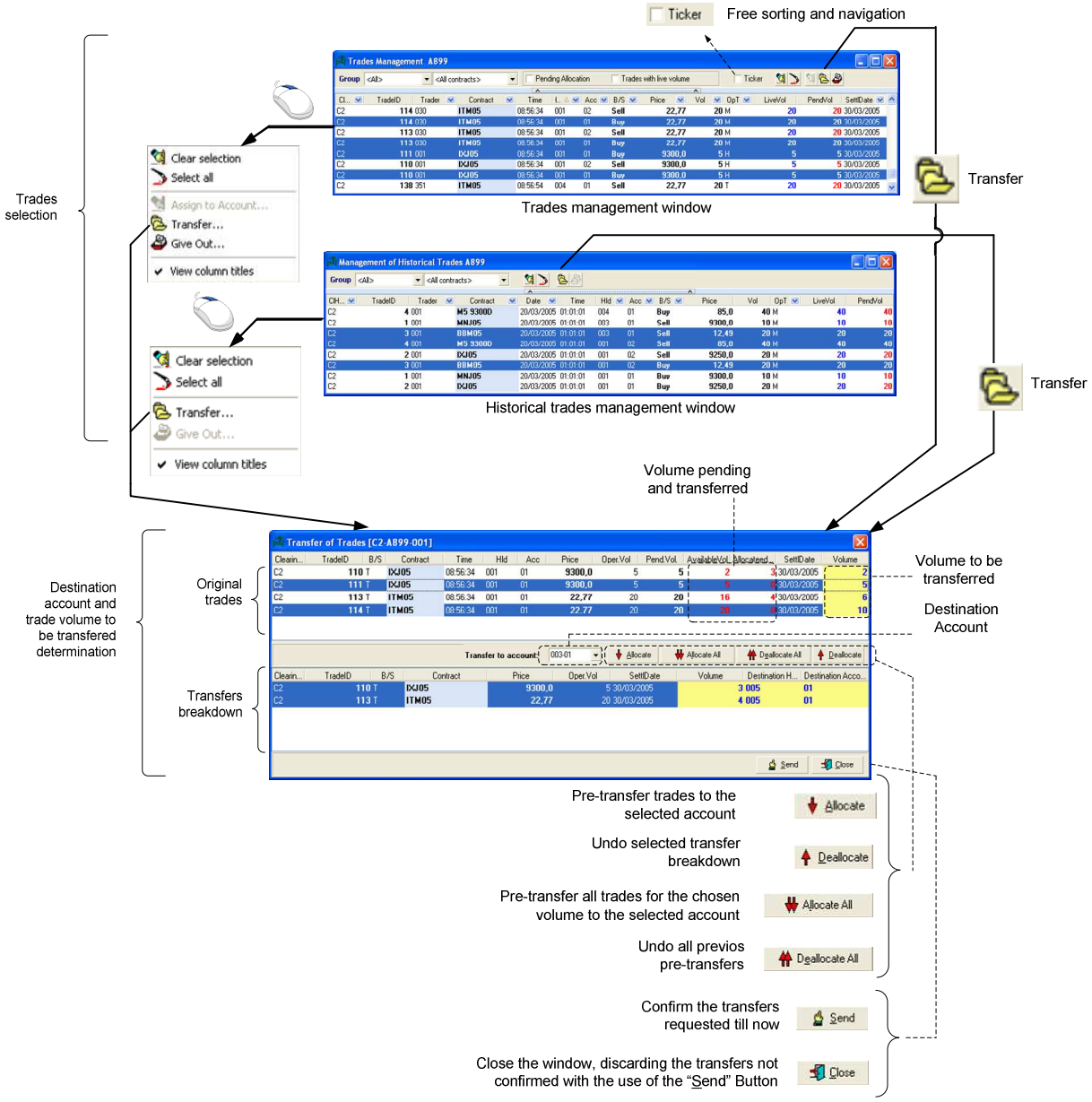
10.2 Transfer of trades

Access: The transfer of trades process is integrated within the trade management windows (see chapter 7).

Menu option: **Manage – Trades Management**

Menu option: **Manage –Historical Trades Management**

Function: Transfer trades between accounts.



- Transfer of trades -

Note that trades from the current session and trades from previous sessions cannot be transferred at the same time.

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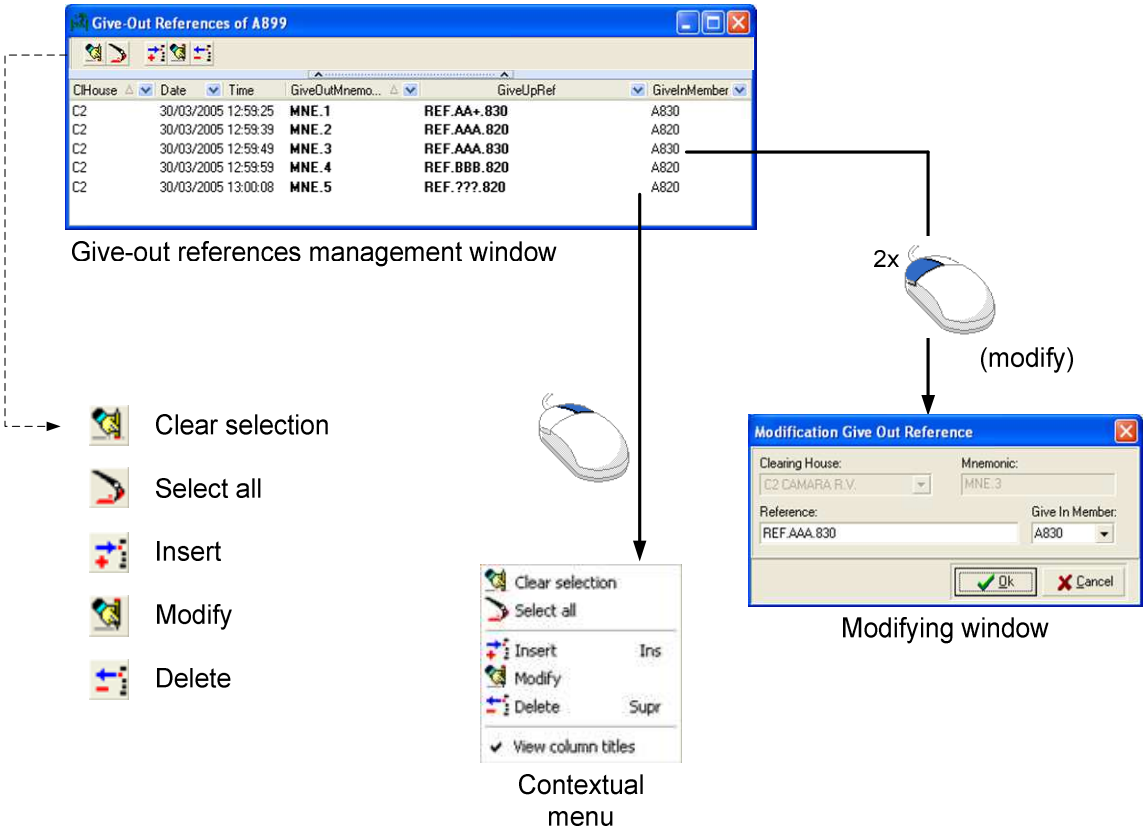
10.3 Give-Outs

10.3.1 Configuration

10.3.1.1 Configuration of References

Menu option: **Manage – Give-Ups –Give-Out References**

Function: Query and manage give-out references.



- Configuration of Give-out references -

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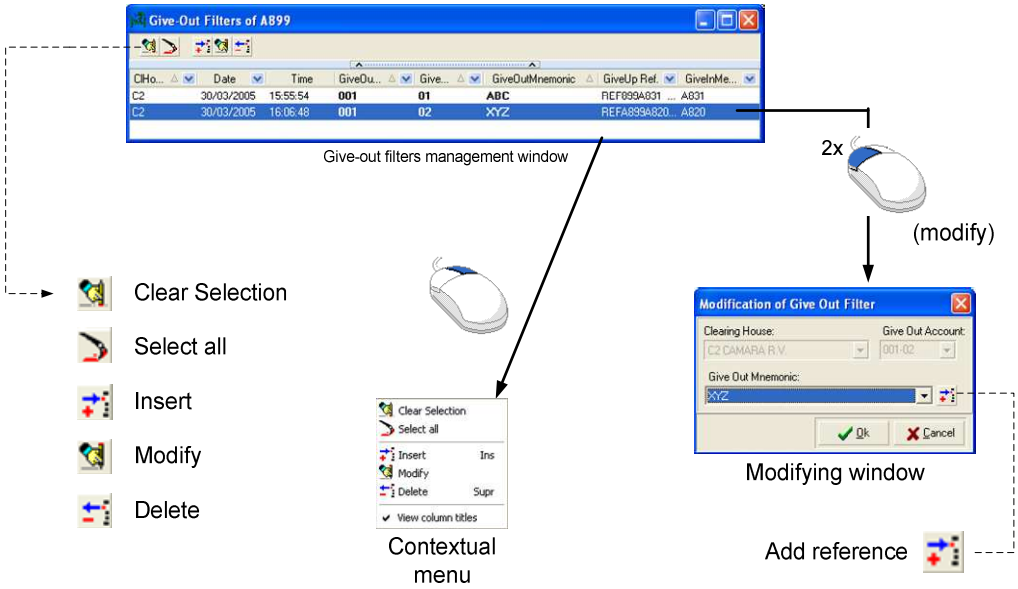
10.3.1.2 Filters

Menu option: **Manage – Give-Ups – Give-Out Filters**

Function: Query and manage automatic give-out filters.



- Management of Give-out filters -

If any registration, delete or modification request concerning give-out filtres could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

REJECTED REQUEST (<<Action>> - <<Status>>) ……<<Fields>> …

where

<<Action>> : "A" (registration), "B" (deactivation) o "M" (modification).

<<Status>> it can have the following values:

Value	Description
I	Data Inconsistency Rejection: client asked for request but when it arrives to the central system, data has been modified by other user.
N	Not possible Request Rejection: the modification or delete request comes to the central system and the original record already does not exist.
R	Permissions Rejection: the request reach central system and the user does not have permissions to realize it.
S	System Rejection: Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.

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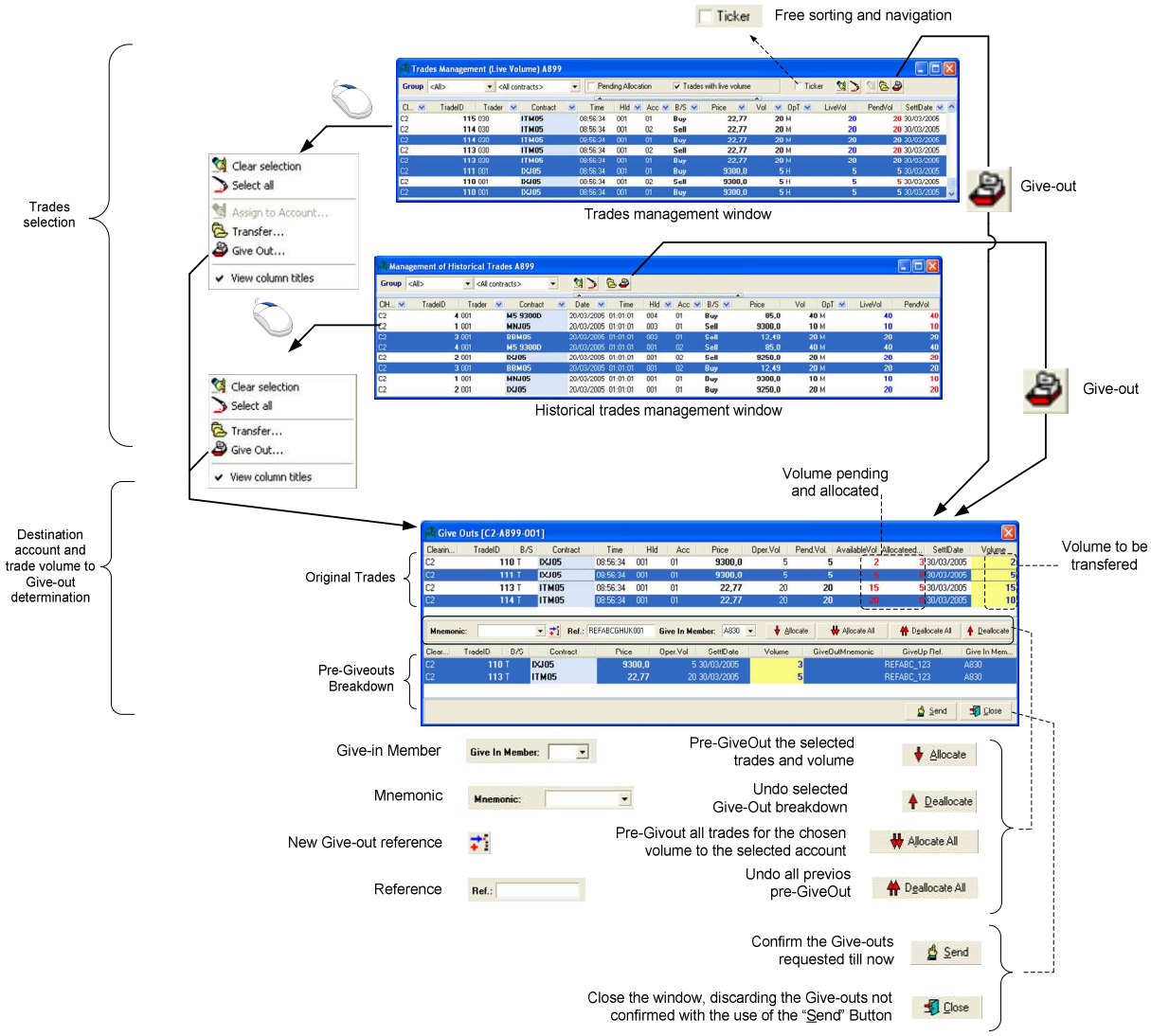
10.3.2 Request

Access: Procedure for give-out trades is integrated in the trades management windows (see chapter 7).

Menu option: **Manage – Trades Management**

Menu option: **Manage – Historical Trades Management**

Function: Request give-out of trades.



- Give-out Request -

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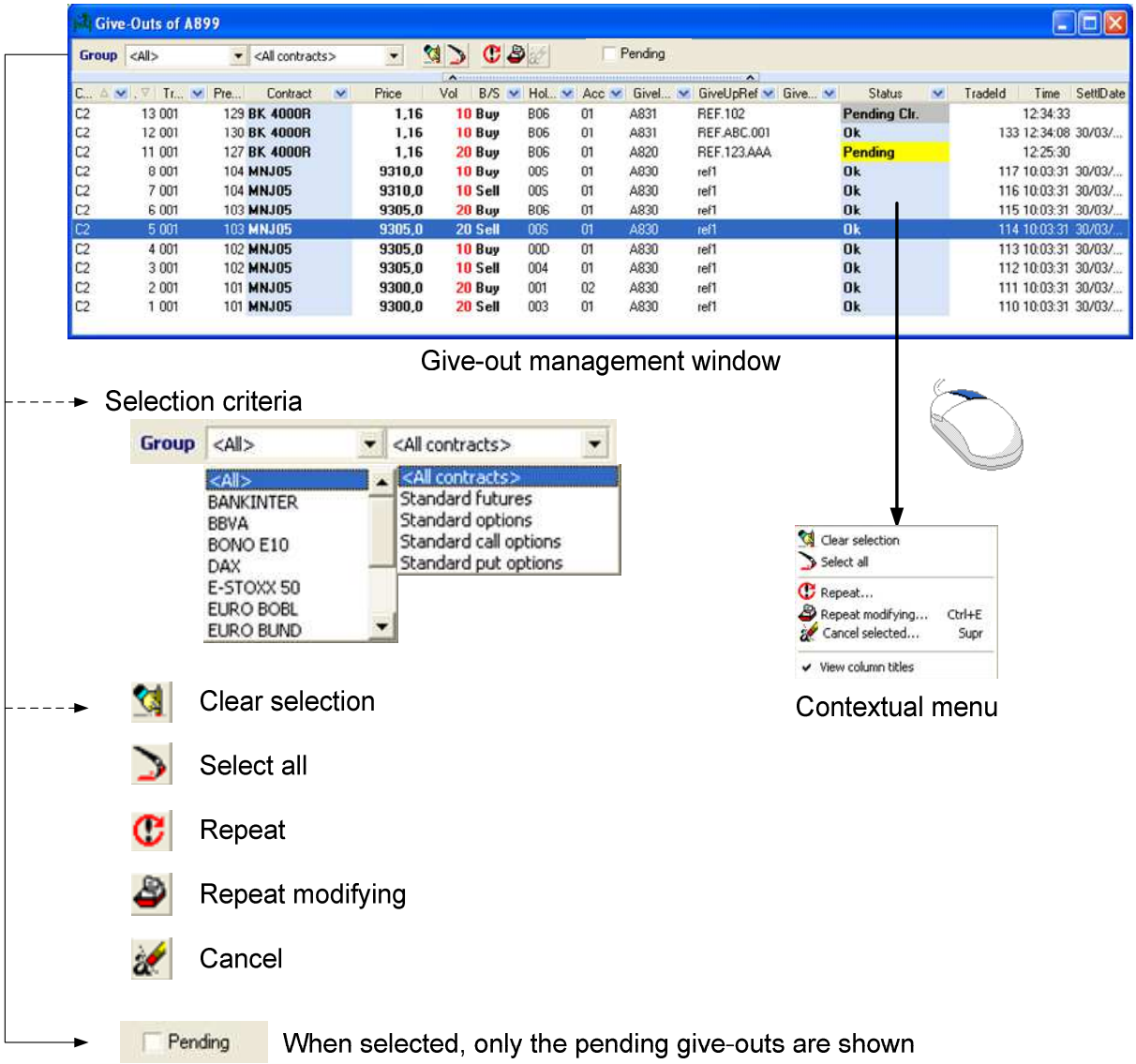
10.3.3 Management

Menu option: **Manage – Give-Ups –Give-Outs Management**

Function: Query state and manage give-outs.



- *Give-outs Management –*

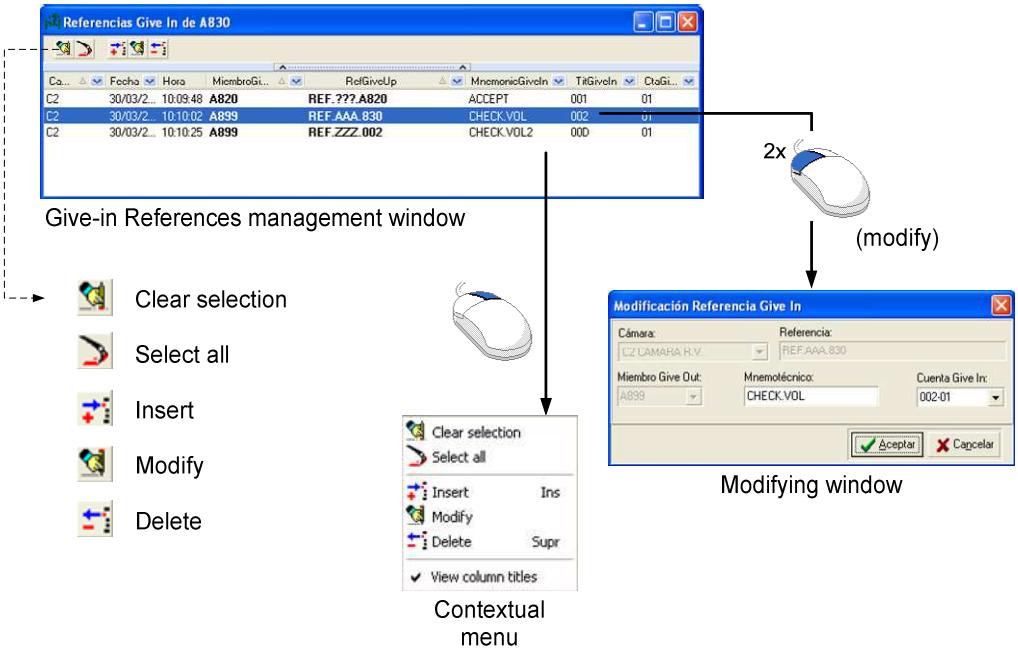
10.4 Give-In

10.4.1 Configuration

10.4.1.1 References

Menu option: **Manage – Give-Ups –Give-In References**

Function: Query and manage give-in references.



- Configuration of Give-in references –

It is possible to create a new give-in mnemonic based on a previous one that already exists.

Method: Right click on an existing reference – Duplicate modifying.

If any registration, delete or modification request concerning give-in filtres could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

Rejected Request (<<Action>> - <<Status>>) ……<<Fields>> …

Where

<<Action>> : "A" (registration), "B" (deactivation) o "M" (modification).

<<Status>> it can have the following values:

Value	Description
I	Data Inconsistency Rejection: client asked for request but when it arrives to the central system, data has been modified by other user.
N	Impossible Request Rejection: the request of modification or delete comes to the central system and the original record already does not exist.
R	Permissions Rejection: the request reach central system and the user does not have permissions to realize it.
S	System Rejection: Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.

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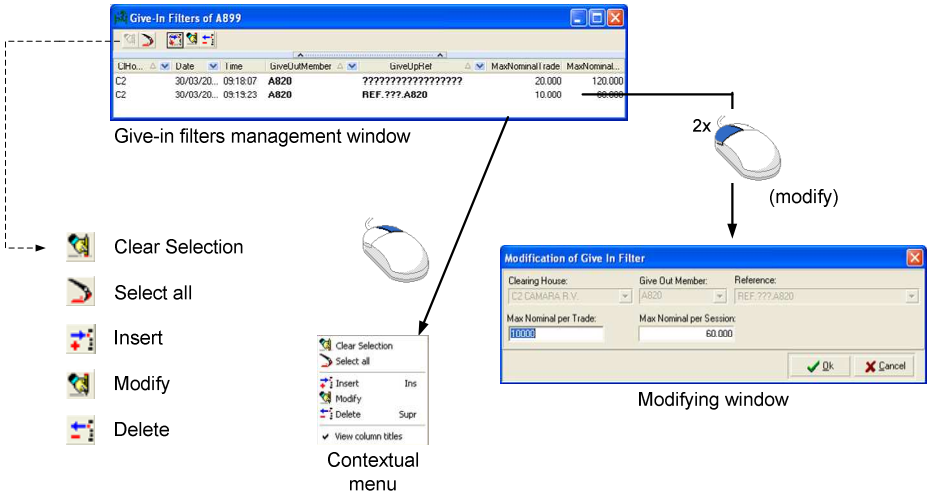
10.4.1.2 Filters

Menu option: **Manage – Give-Ups –Give-In Filters**

Function: Query and manage give-in filters.



- Management of Give-in filters –

If any registration, delete or modification request concerning give-in filtres could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

Rejected Request (<<Action>> - <<Status>>) ……<<Fields>> …

Where

<<Action>> : "A" (registration) "B" (deactivation) o "M" (modification).

<<Status>> it can have the following values:

Valor	Descripción
I	Data Inconsistency Rejection: client asked for request but when it arrives to the central system, data has been modified by other user.
N	Impossible Request Rejection: the request of modification or delete comes to the central system and the original record already does not exist.
R	Permissions Rejection: the request reach central system and the user does not have permissions to realize it.
S	System Rejection: Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.

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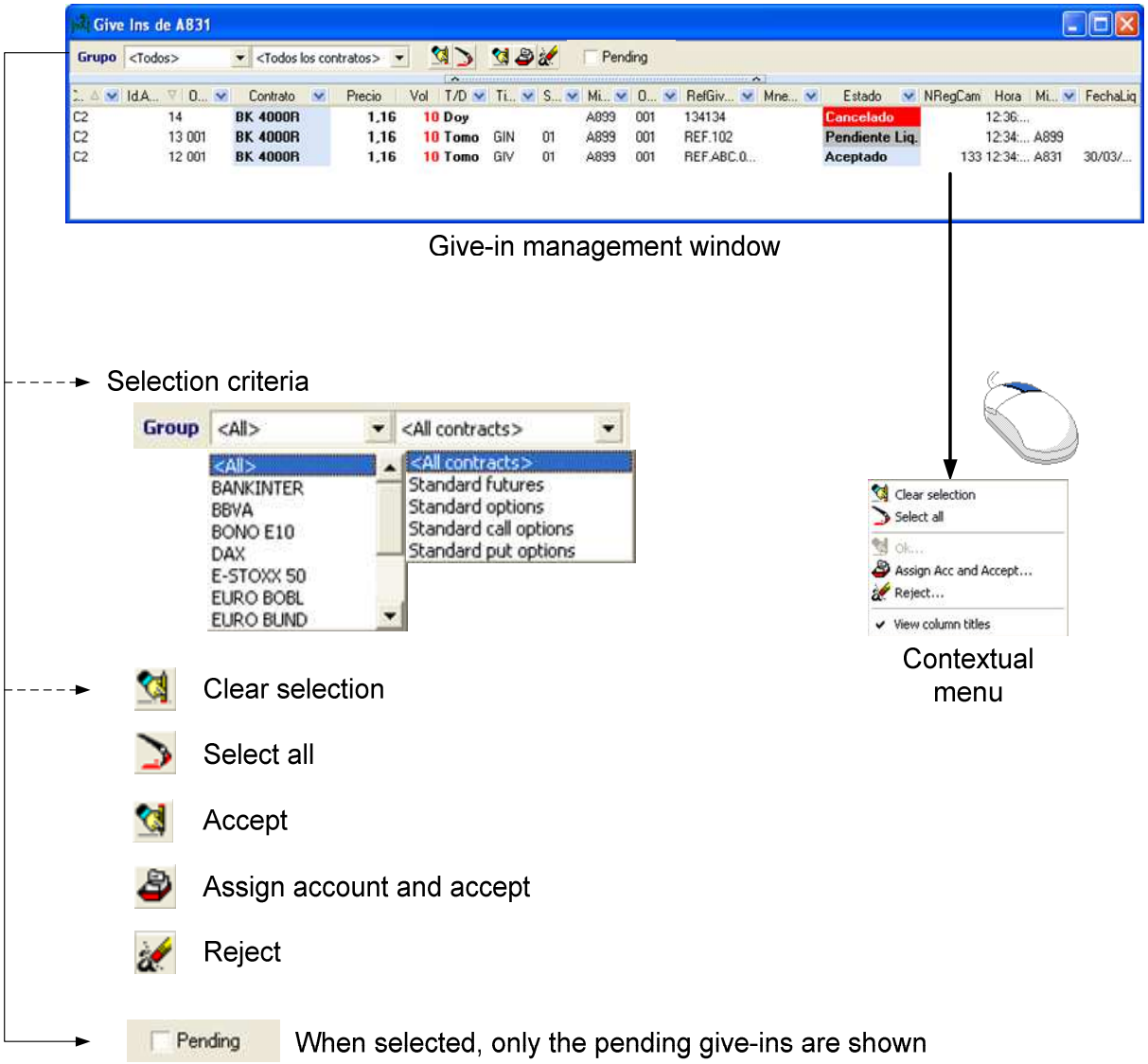
10.4.2 Management

Menu option: **Manage – Give-Ups – Give-Ins Management**

Function: Status query and manage give-ins.



- Give-ins Management -

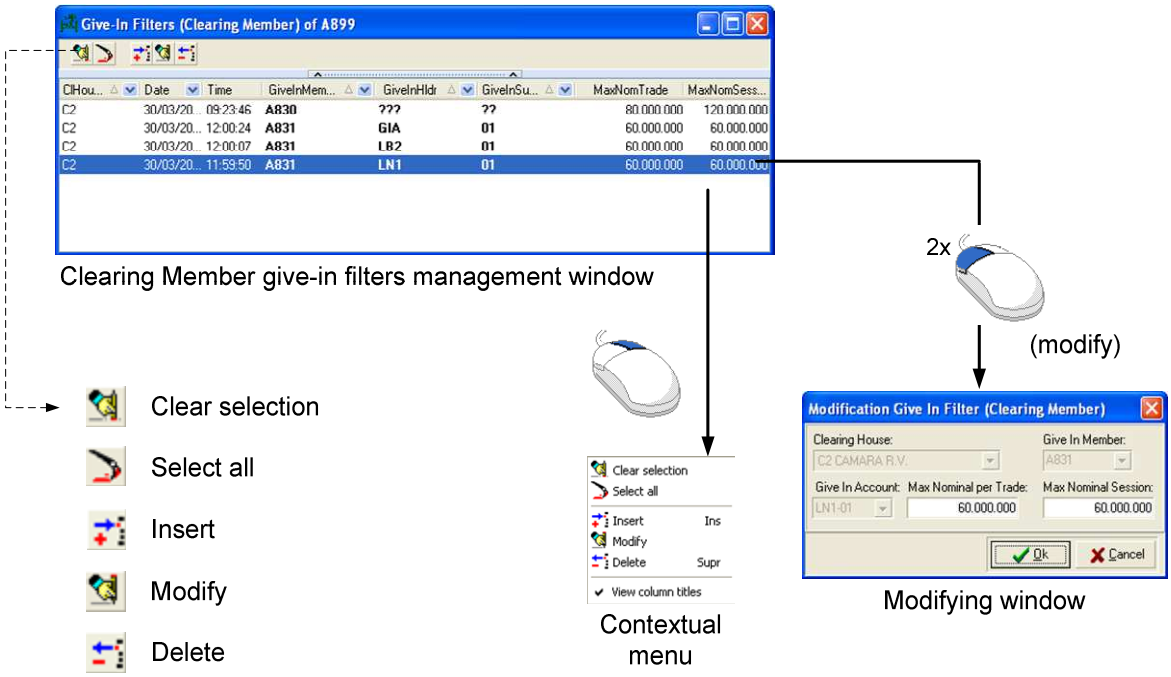
10.5 Give-In as Clearing Member of destination account

10.5.1 Filters Configuration

10.5.2 Filters

Menu option: **Manage – Give-Ups –Give-In Filters of Clearing Member**

Function: Query and manage acceptance filters of give-ins as Clearing Member.

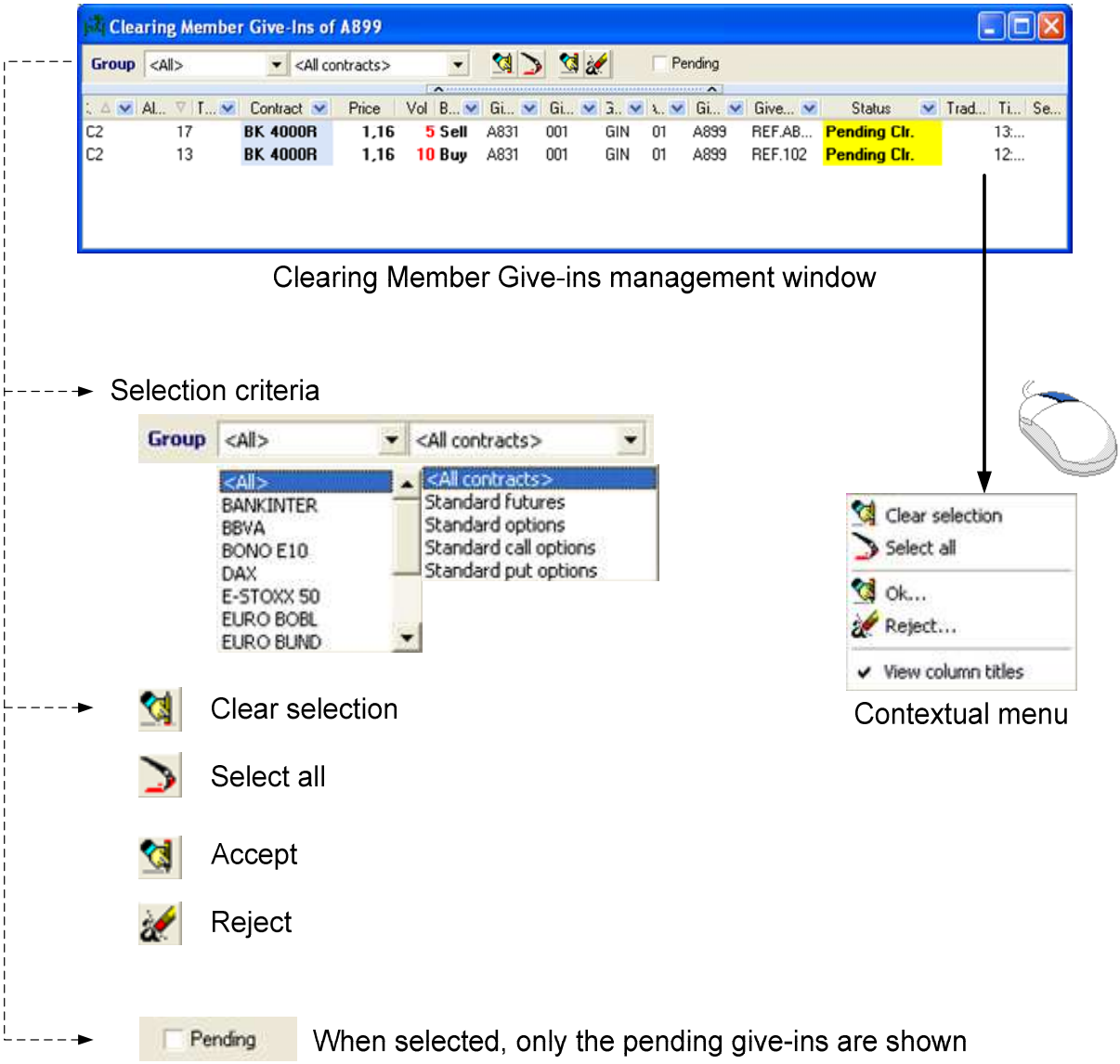


Configuration of Give-in filters for clearing member -

10.5.3 Management

Menu option: **Manage – Give-Ups – Management Clearing Member Give-ins**

Function: Status query and manage Give-ins where acting as clearing member.



- Management of Give-ins as Clearing Member -

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10.6 Allocation, Transfers and Give-Ups: Single Window

Access: The possibility of allocation to daily account, transfers and give-ups from a single window is one of the functions integrated in the trades management window.

Menu Options: **Desktop – Trades Management**

We can maintain the window open while we are working, without loosing the allocations done until the moment.

In case of MEFFStation MT, if user decides to change trader and there are open windows of this type with associated pending orders (for example, allocations pending to be sent to the system) the system will show an advice.

10.7 Color Codes

Description	Color	Example
Accepted	Light Blue/Black	Accepted
GiveOut Management GiveIn Clearing Member Rejection	Grey/Black	Rejected
GiveIn Management GiveIn Clearing Member Rejection	Yellow/Black	Rejected
Management Clearing Member Give-Ins GiveIn Clearing Member Rejection	Red/White	Rejected
GiveOut Member Cancellation	Red/White	Cancelled
System Rejection	Red/White	System Rejection
GiveIn Member Rejection	Red/White	Rejection
Not Valid Request	Red/White	Not Valid Request
Rejected Request	Red/White	Rejected Request
GiveOut / GiveIn Management Pending GiveIn Clearing Member	Grey/Black	Pending
Management Clearing Member Give-Ins Pending GiveIn Clearing Member	Yellow/Black	Pending
Pending	Yellow/Black	Pending

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11. Quote Requests

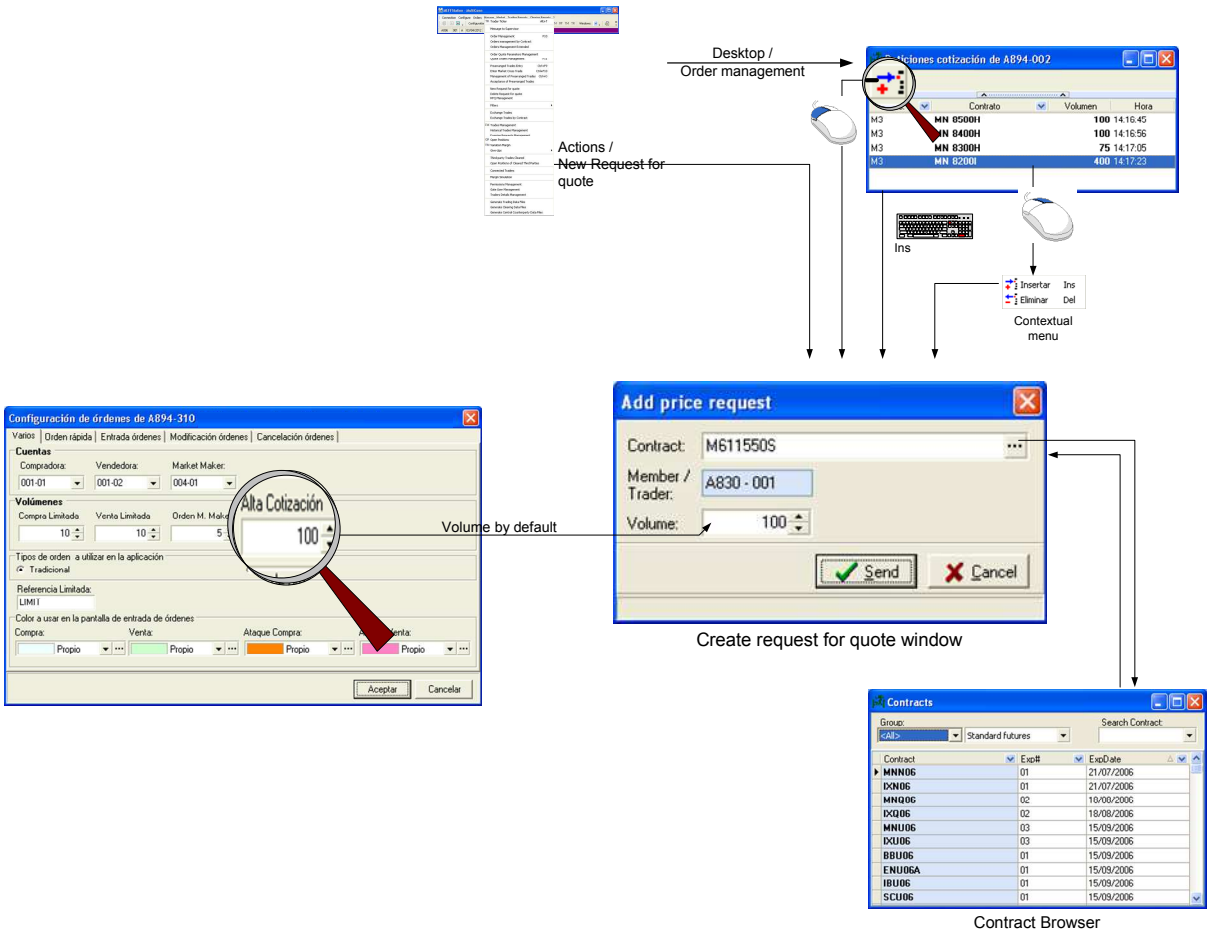
11.1 Create quote requests

Menu option: **Manage – New Request of Quote**

Other accesses: RFQ Management window – Button ( ), contextual menu (Insert) and keyboard (Ins).

Other accesses: In an options window, double click on a cell VS (without own request)

Function: Request for quote for an options contract.



- Create request for quote process -

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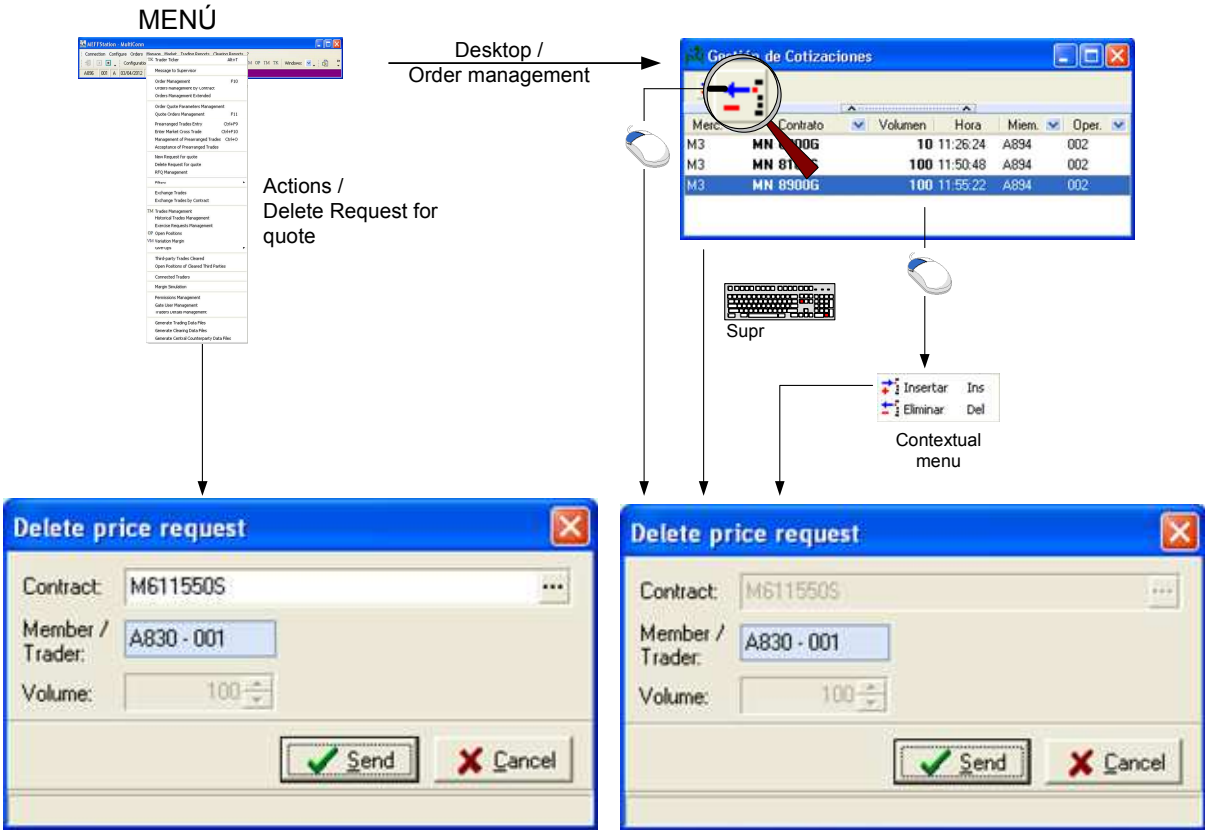
11.2 Delete quote request

Menu option: **Manage – Delete Quote Requests**

Other accesses: RFQ Management window – Button ( ), contextual menu (Delete) and keyboard (Del).

Other accesses: In an options window, SHIFT + double click on a cell VS (witht own request)

Function: Delete a request for quote made previously.



- Delete request for quote process-

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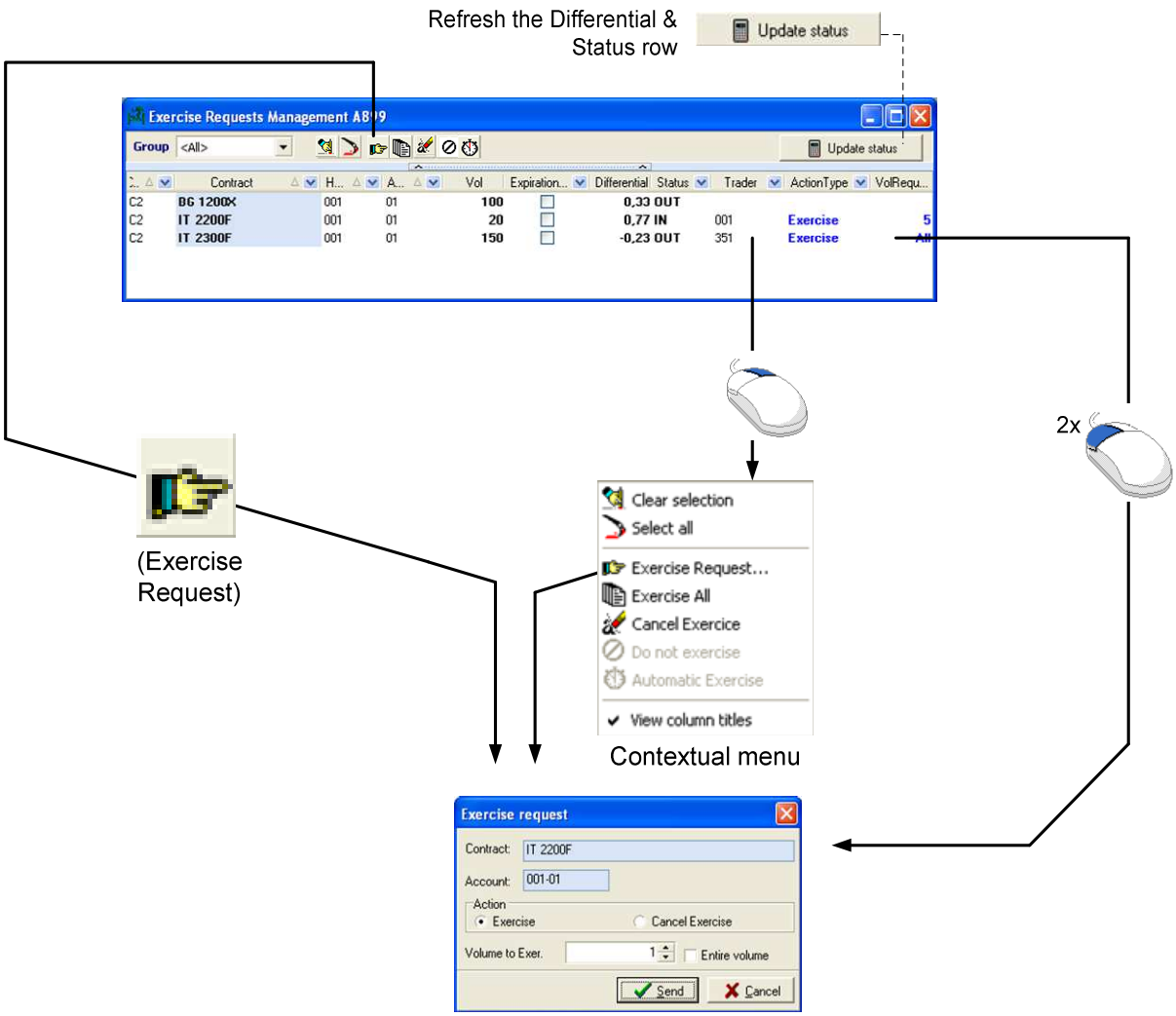
12. Exercise Request

The information on querying and modifying exercise requests can be found in section 4.3.4.

Menu option: **Manage – Exercise Requests Management**

Function: Query and modify exercise requests.



- Exercise Request -

Action		Type of Action	Volume requested
Exercise request	➔	Exercise / Do not exercise / Automatic	All / number
Exercise all	➔	Exercise	All
Cancel Exercice	➔	-	-
Do not exercise	➔	Do not exercise	All
Automatic exercise	➔	Automatic	All

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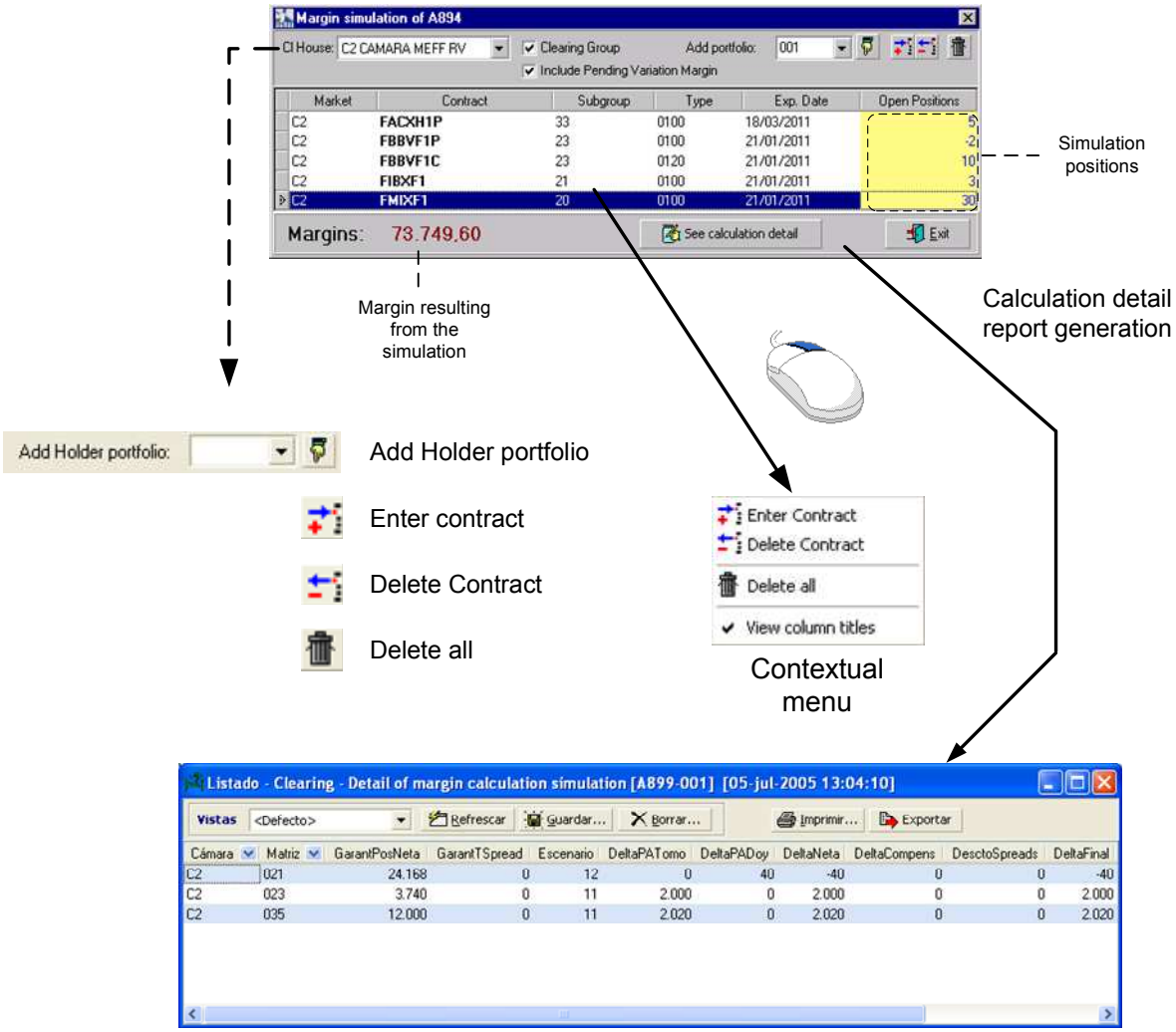
13. Margin Simulation

Menu option: **Manage – Margin simulation**

Function: Margin simulation required for a fictitious portfolio or based on Members position.



-Margin Simulation Window -

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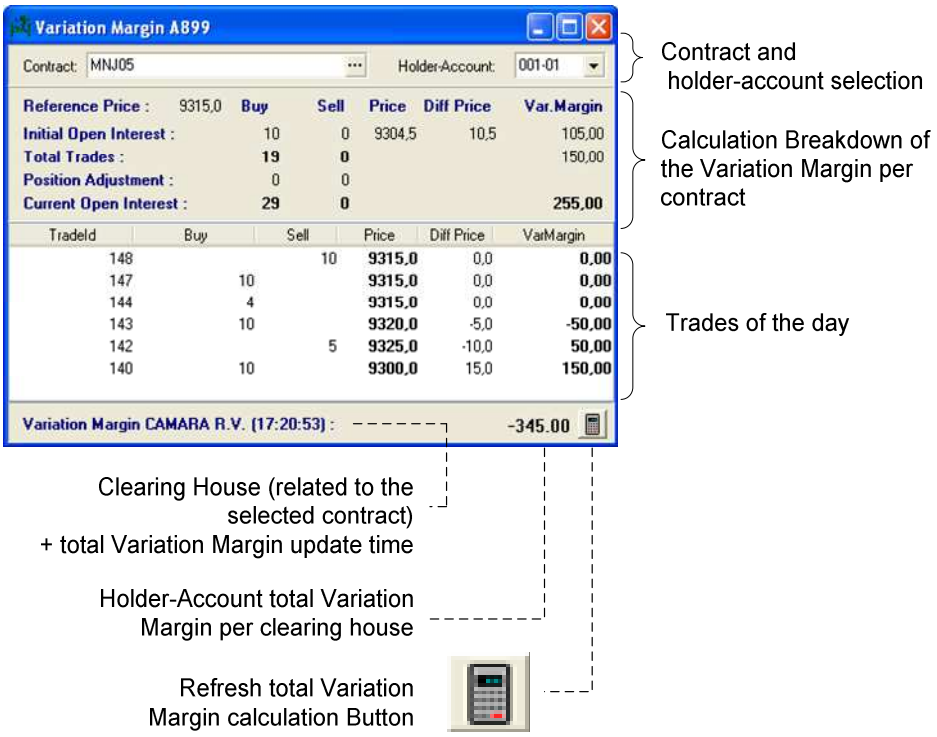
14. Query in clearing

14.1 Query Variation Margin

Menu option: **Manage – Variation Margin**

Function: Query variation margin by account and contract.



- Query Variation Margin -

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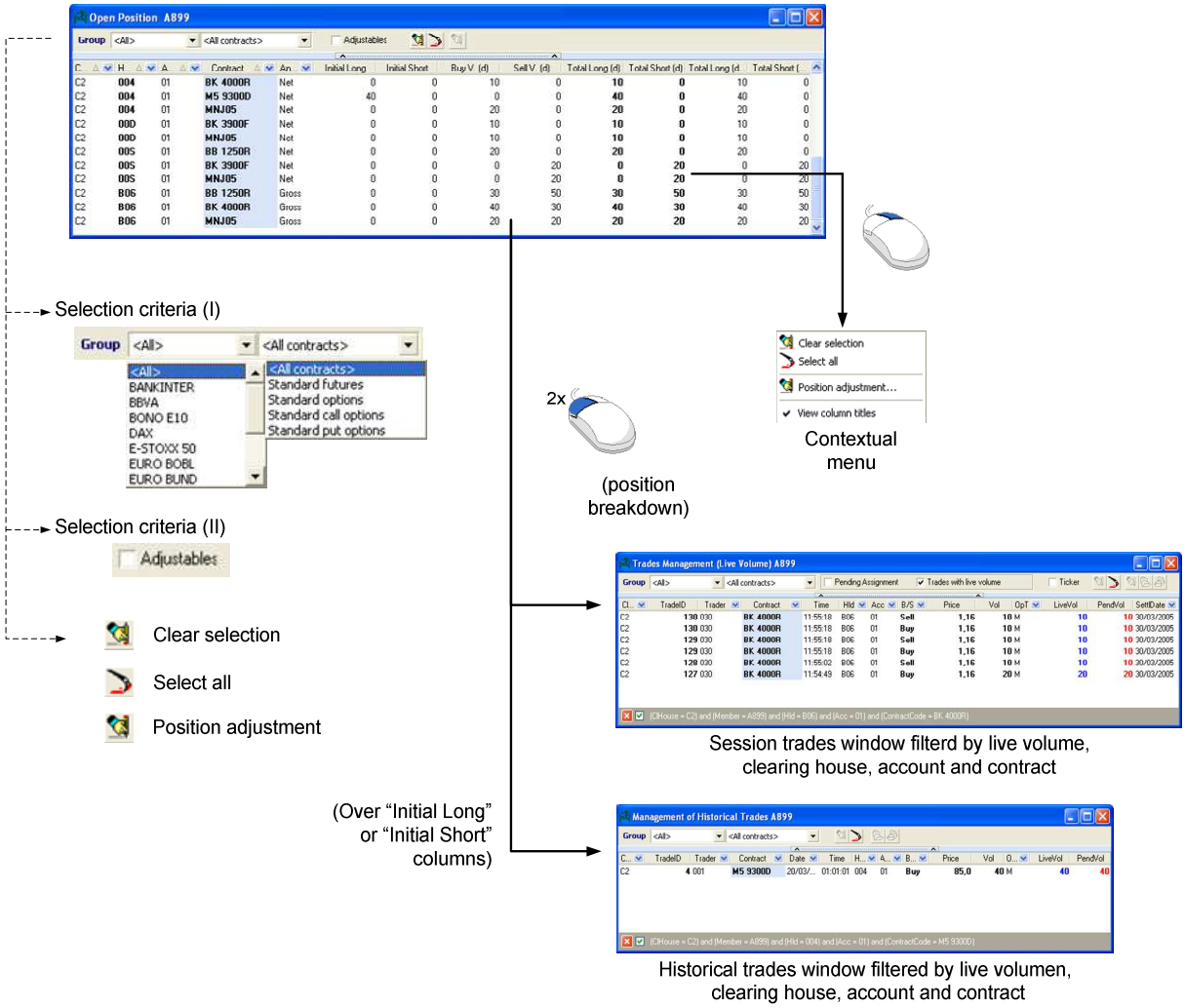
14.2 Query Open Position

Menu option: **Manage – Open Position**

Function: Query open position by account and contract.



- Query Open Position -

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15. Messages to supervisor

Menu option: **Manage – Message to Supervisor**

Function: Send a message to Supervisor.

- Window for sending messages to Supervisor –

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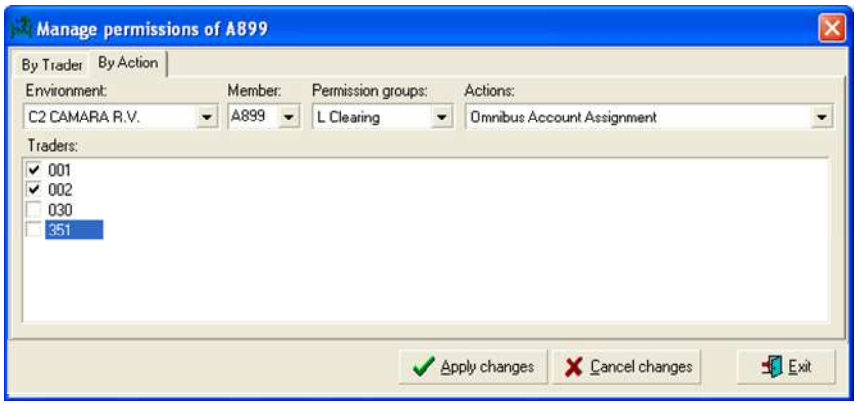
16. Permissions Management

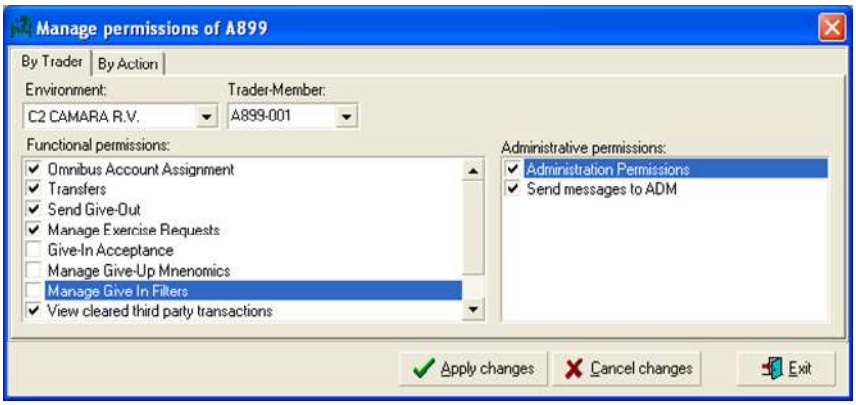
Menu option: **Manage – Permissions Management**

Function: Query and manage permissions assigned to traders.



Permissions management window (by Action)

For each function the allowed users are chosen



Permissions management window (by Trader)

For each trader the allowed functions are chosen

- Views of window to manage permissions –

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17. Gate Users Management

Menu Options: **Manage – Gate User Management**

Function: Query and management of every FIX client properties connected to MEFFGate. These properties are independent for trading and clearing environment.

Every FIX client management is realized by a user member with administrator permissions.

The characteristics that can be managed are:

- **User Type**. Different values are:

Type	Description
Trader	MEFFGate FIX Client which is able to operate.
Non Trader	MEFFGate FIX Client which only receives public information.
Trader-MEFFStation(1)	Client who sends / receive information across the interface able to connect to MEFFTop (see interface with other applications section in this document).

(1)This type of user can only be assigned and managed by MEFF´s Market Department Services.

- **Default Feed**. Identifies the protocol version that MEFFGate has to supply to FIX client, if the client does not request any specific version in the Logon message.
- **Contract ID**. Identifies the meaning that Symbol and Security ID fields should have on the blocks called Instrument, UnderlyingInstrument and InstrumentLeg on FIX messages.

  Both possible configurations are:

Type	Symbol Meaning	SecurityID Meaning
Contract	MEFF contract code.	T1.0 y C1.1 Group contract code(see Table 20 in document " Tables of Codification) C1.2 Contract Underlying assets (see Table 21 in document " Tables of Codification ")
Asset	Contract Underlaying asset (See Table 21 in document " Tables of Codification")	MEFF contract code.

- **Messages per second**. Maximum number of messages per second for the connection. This limit in no case will allow exceeding the limit that has been established for the Member.
- **Super User**. If it is activated, FIX client will receive all the information of orders managed by other Member operators

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- **Password**.

Password used by FIX client when he sends Logon message. It can be modified, but its value will not be able to be consulted.

In the Active column of management window, a code of colors will be used to indicate a different configuration.

Descripción	**Operator Color**
Trader User & Operator's code out of the range 350-370	**Yellow Background**
Non Trader User & It is an operator's code recognized in MEFF	**Blue Font**
MEFFStation User Trader	**Blue Background**

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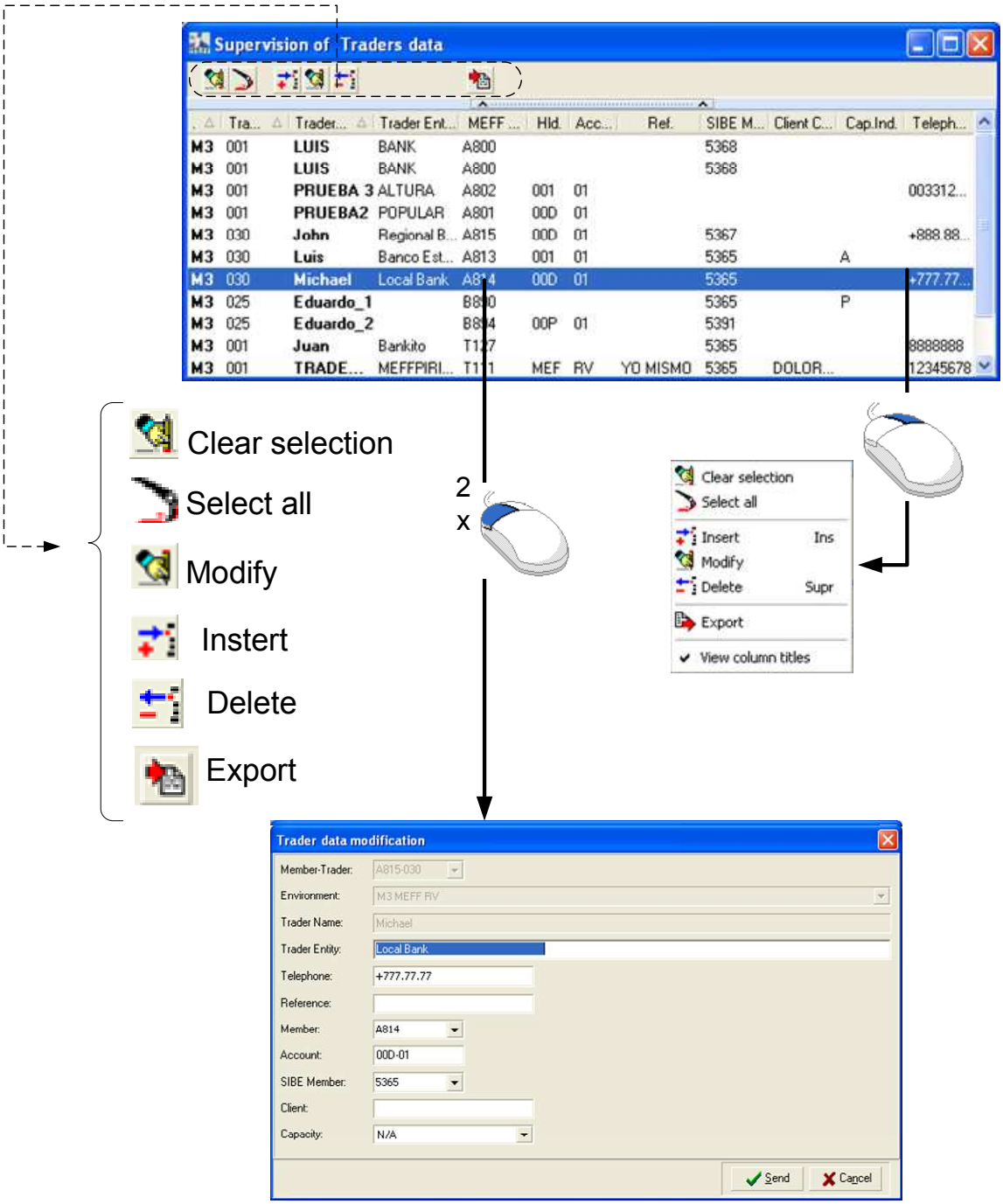
18. Traders Details Management

Menu Options: **Manage – Traders Details Management**

Function: Query and management traders.



- Views of window to traders details management –

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19. Setup

19.1 Default Clearing House

Menu option: **Configure – Default clearing house**

Function: Configure the default clearing house of the terminal.

By clicking on the “Default Clearing house” menu option, a list of available clearing houses is shown. When clicking on one of those it becomes the default clearing house and a check mark is shown next to it.

The default clearing house is the one that will be pre-selected on those windows where a clearing house has to be selected.

19.2 Default market

Menu option: **Configure – Default market**

Function: Configure the default market of the terminal.

By clicking on the “Default Market” menu option, a list of available markets is shown. When clicking on one of those it becomes the default market and a check mark is shown next to it.

The default market is the one that will be pre-selected on those windows where a market has to be selected.

19.3 Change Password

Menu option: **Configure – Change Password**

Function: Change Password/Block connection.

You can only change the password if the session is connected.

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19.4 Block Terminal

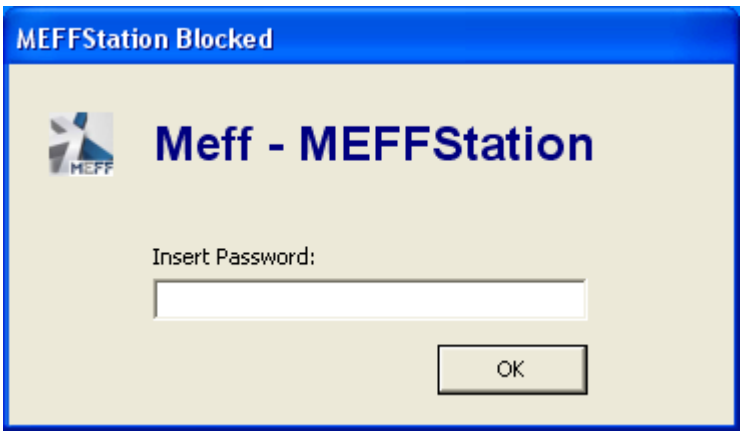
Menu option: **Configure – Block Terminal**

Function: Block terminal.

The user can block access to your terminal without involving the disconnection of the session and the subsequent connection from the beginning.

Keep in mind that:

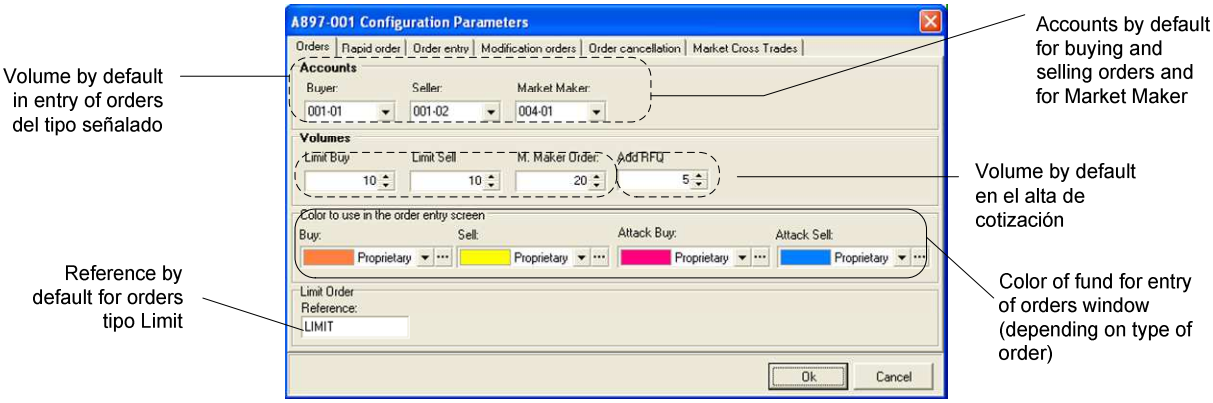
- The terminal block is only allowed if the session is connected.
- When the session is finished unlocking is done regardless of the password entered.



19.5 Setup of orders

Menu option: **Orders – Configuration**

19.5.1 Setup of orders: Miscellanious



- Setup of order: various –

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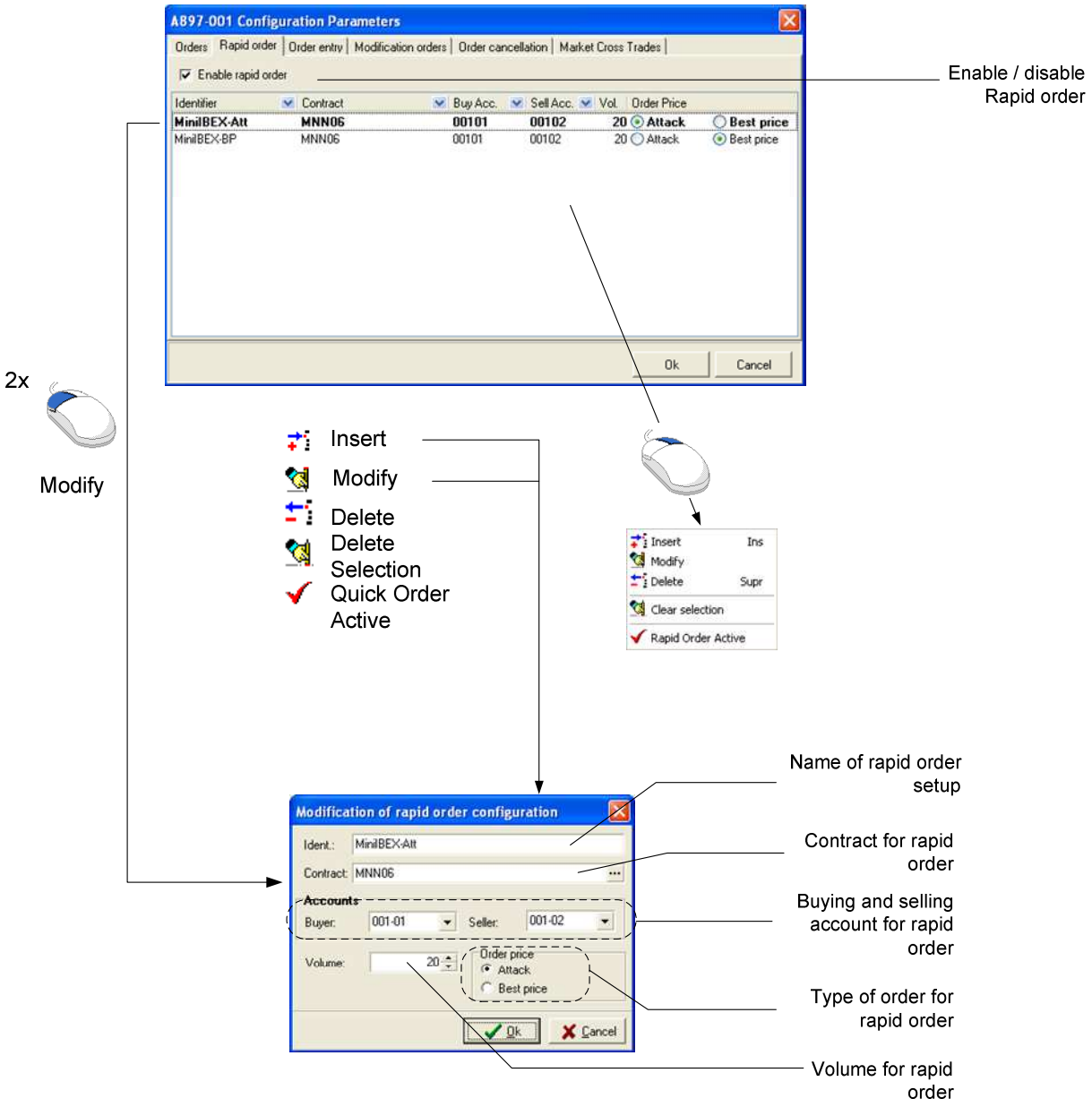
19.5.2 Setup of orders: Rapid order



- Setup of orders: Quick order -

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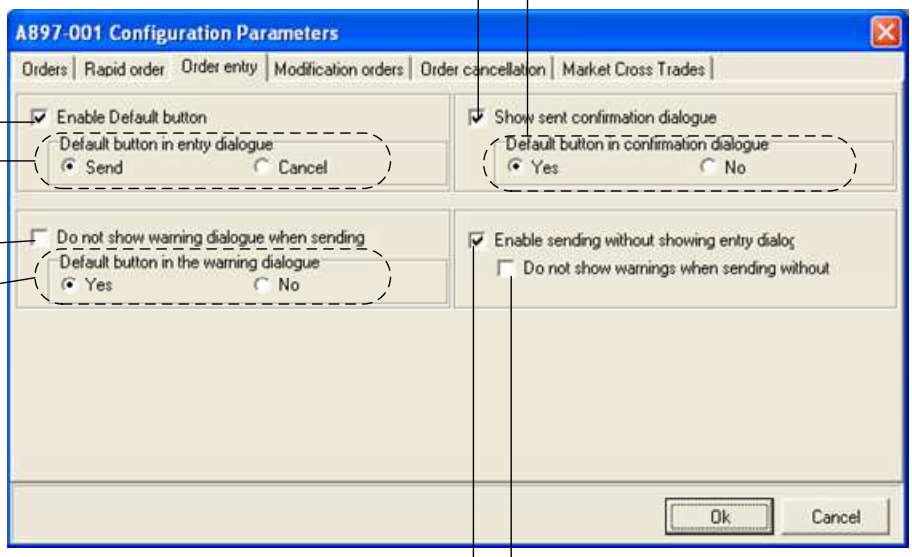
19.5.3 Setup of orders: Entry of orders

When selected, the dialogue of entry of orders will answer to the clic of ENTER as described below

When selected the system will ask the confirmation of sending the orders

Behavior of entry of orders dialogue when clicking ENTER
SEND →
ENTER = Start sending
CANCEL →
ENTER = Finish entry

Behavior of confirmation of order dialogue when clicking ENTER
Yes → ENTER = Continue
No → ENTER = Back to entry of data



When selected the system will not show warning notices before the sending of orders

When selected the combination of keys CTRL + DOBLE CLICK will be enable to do entry of order without dialogue of entry

Behavior of warning dialogue when clicking ENTER
YES → ENTER = Continue
NO → ENTER = Back to entry of data

When selected the sending of orders with CTRL + DOUBLE CLICK will not show the warning notices that may exist (the order will be sent without any request of confirmation)

- Setup of orders: Entry orders -

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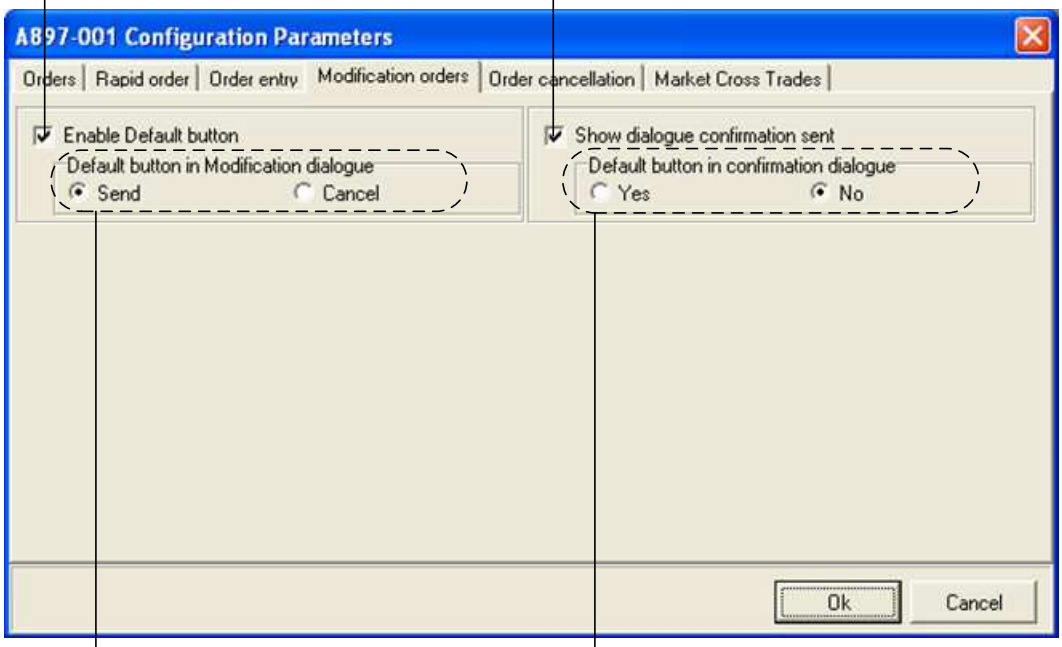
19.5.4 Setup of orders: Modification orders

When selected, the modification orders dialogue will answer to the click of ENTER as described below

When selected, the system will ask the confirmation of sending of modification of orders



Behavior of confirmation of modification of orders dialogue when clicking ENTER

YES → ENTER = Continue

NO → ENTER = Back to entry of data

Behavior of modification of orders dialogue when clicking ENTER

SEND → ENTER = Start sending

CANCEL → ENTER = Finish entry

- Setup of modification of orders -

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19.5.5 Setup of orders: Cancellation of orders

When selected, the system will ask the confirmation in the global cancellation of orders

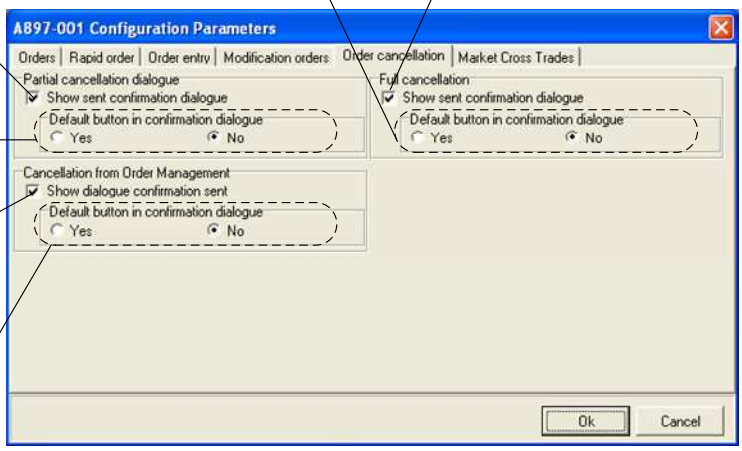
Button by default that will be selected when opening the dialogue of request of confirmation of a global cancellation of orders

When selected, the system will ask the the confirmation in the partial cancellation of orders

Button by default that will be selected when opening the dialogue of request of confirmation of a partial cancellation of orders

When selected, the system will ask the confirmation in the cancellation of orders started from the management of orders window

Button by default that will be selected when opening the dialogue of request of confirmation of a cancellation of order started from the management of orders



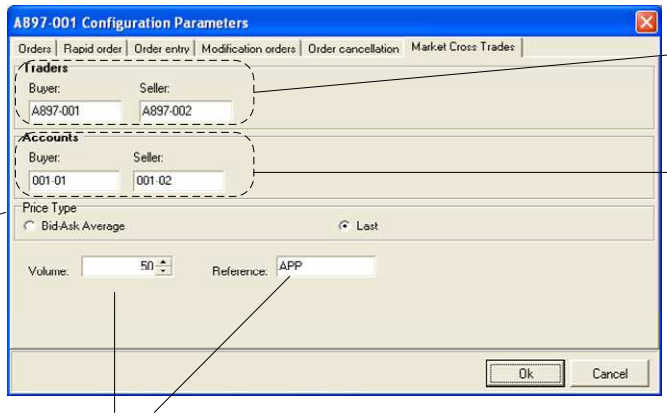
- Setup of cancellation of orders -

19.5.6 Setup of orders: Market Cross Trades

Values by default of Buying and Selling Member/Trader for market cross trades.

Values by default of Buying and Selling account for market cross trades.

Price by default: Bid-Ask Average or Last



Volume and Reference by default

- Setup of market cross trades -

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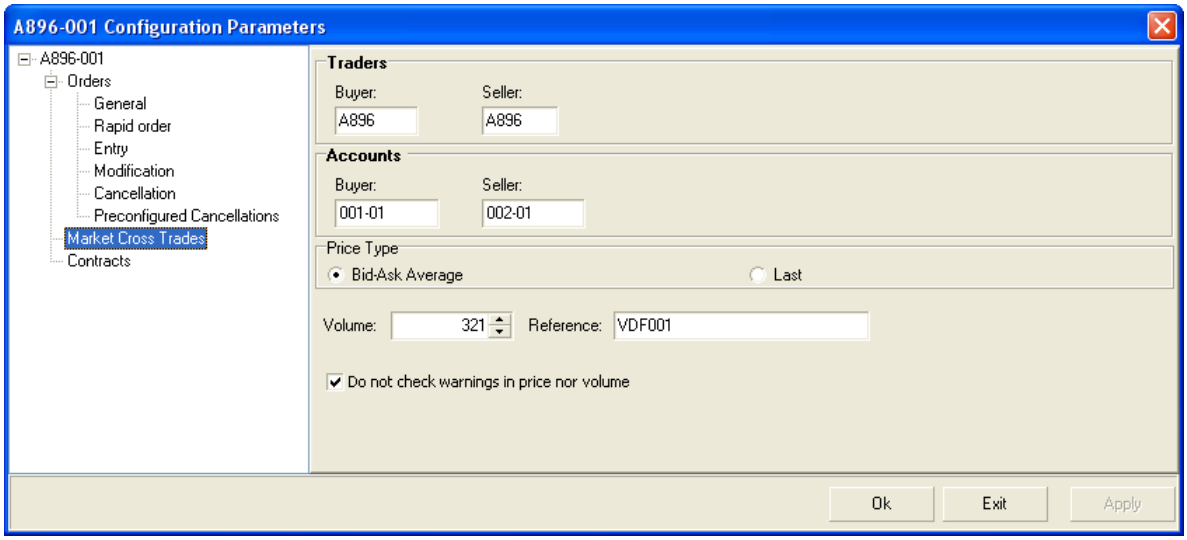
19.5.7 Setup of orders: Market Cross Trades

Menu Option: <u>Desktop – Configuration – Market Cross Trades</u>

Function: Default setup for buying and selling member, volume and reference for all the cross trades.

Data entered in the configuration will appear by default in Application Entry window. Subsequently it can be changed from that window.



- Configuration Market Cross Trades-

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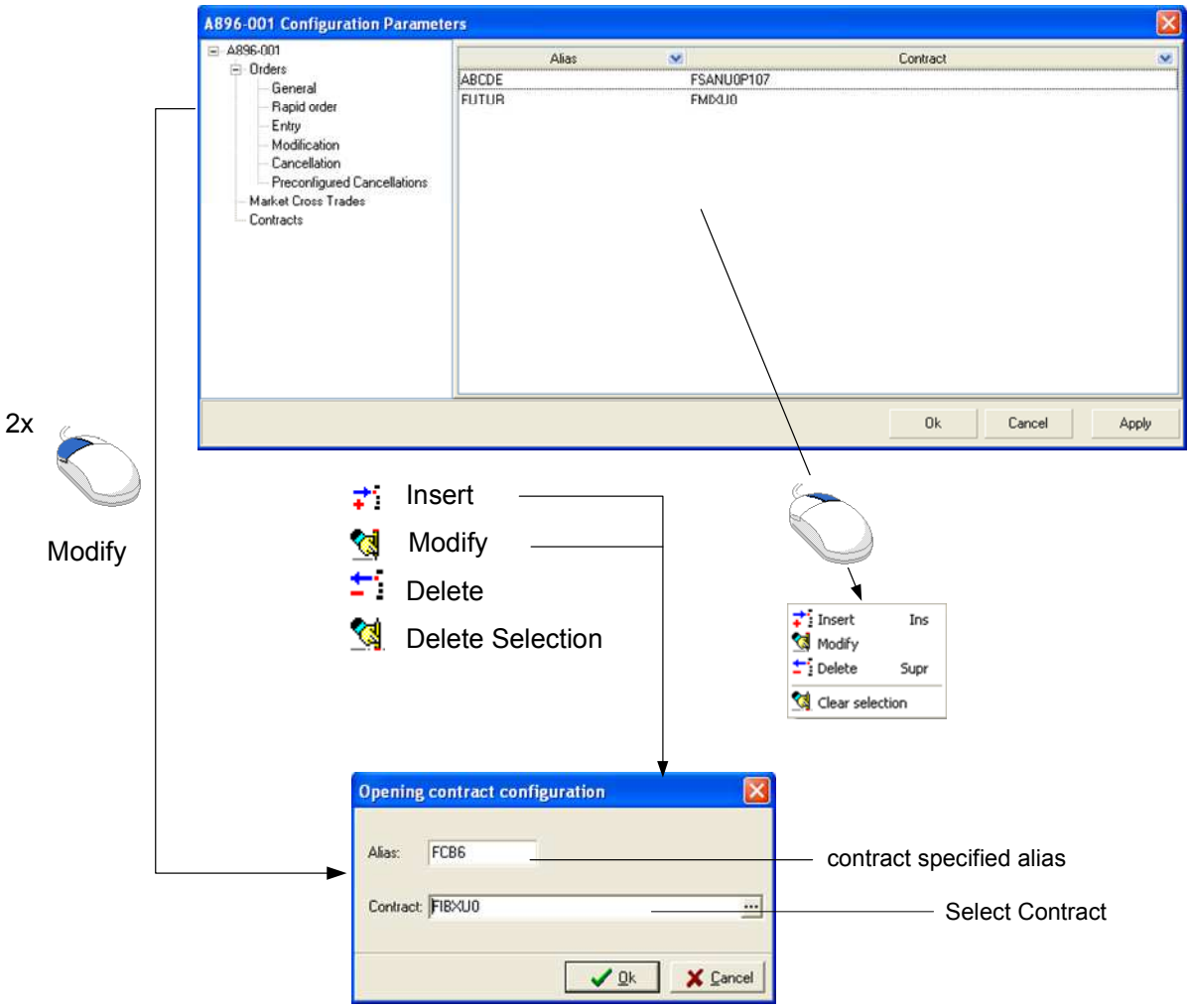
19.5.8 Setup of orders: Contract Alias



- Configuration Contract Alias -

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20. Generation of Raw Data Files

20.1 At the End of the Day

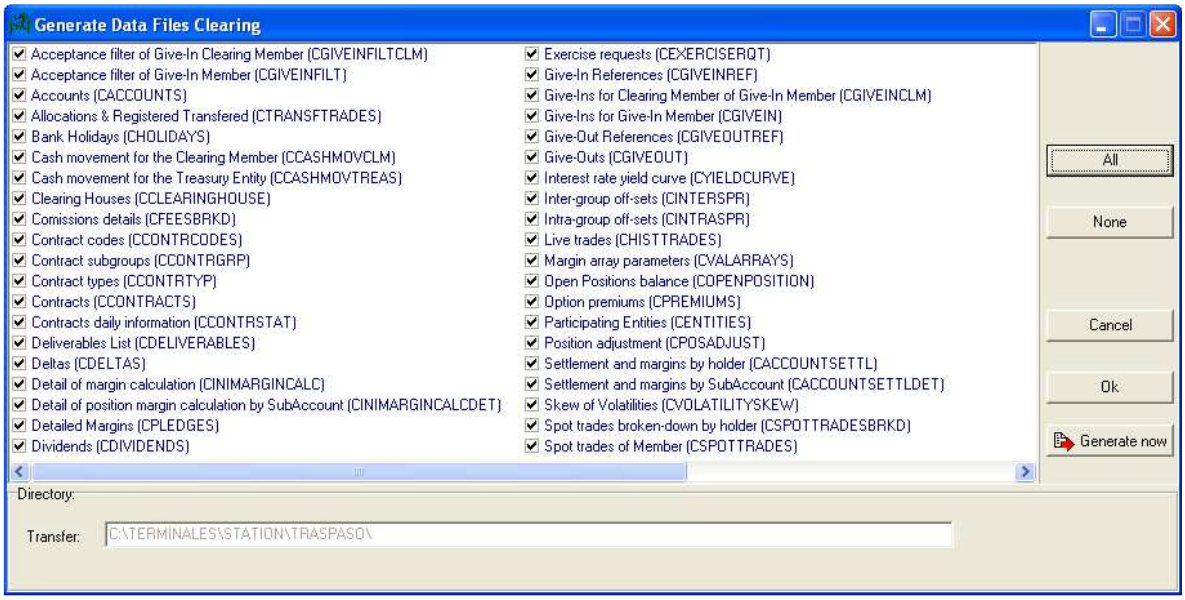
Menu option: **Configure – Trading Data Files**

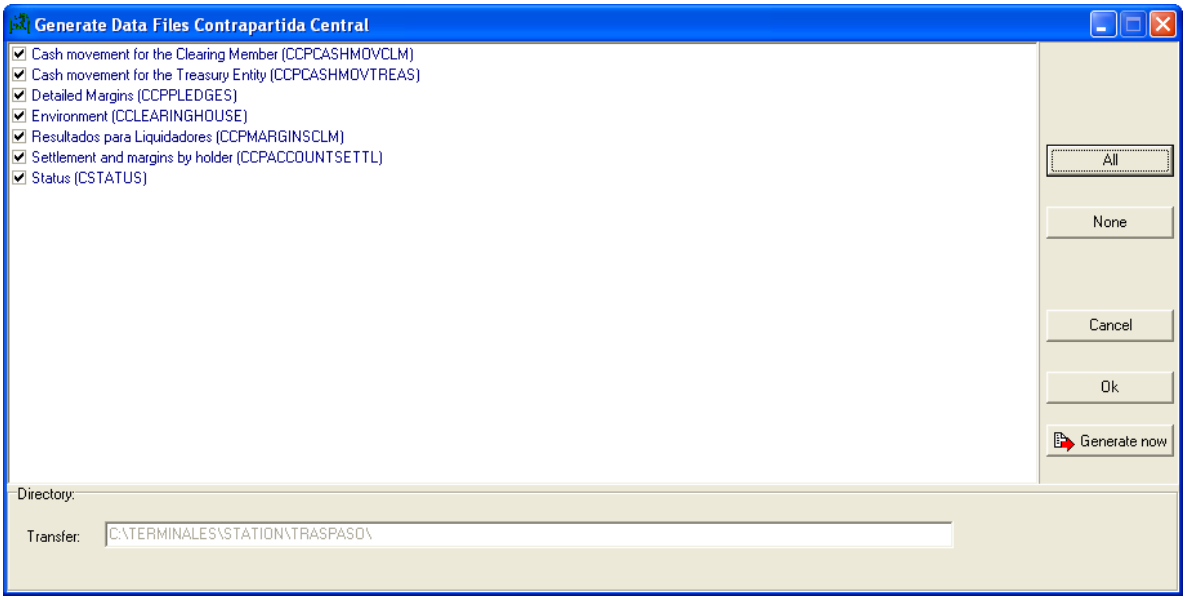
Menu option: **Configure – Clearing Data Files**

Menu option: Configure – Central Counterparty Data Files

Menu option: Configure – Central Counterparty Historic Data Files

Function: Selection of the files that will be generated at the end of the session.





- Configuration of the generation of raw data files at the end of the day -

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20.2 Specific Request

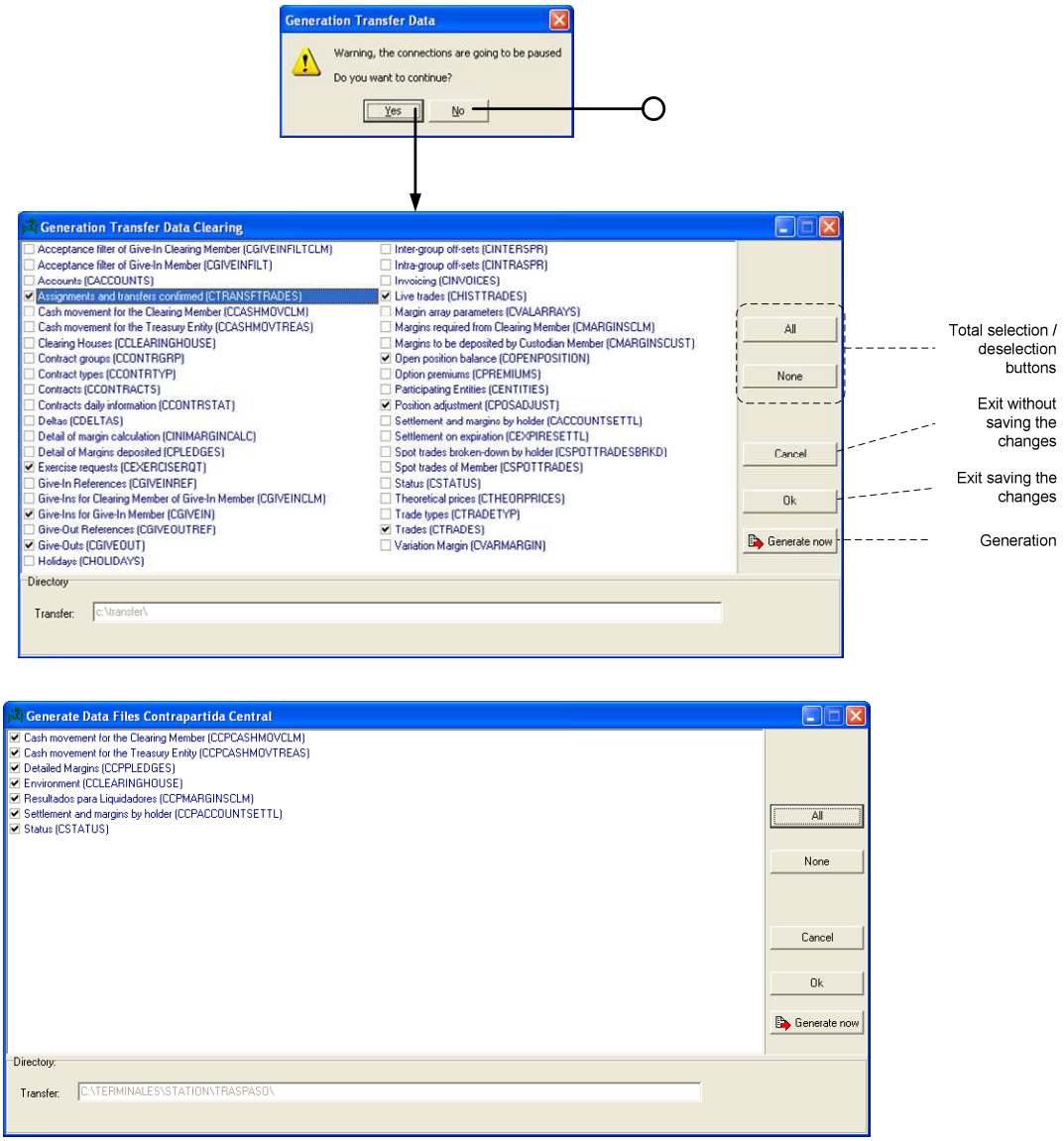
Menu option: **Manage – Generate Trading Data Files**

Menu option: **Manage – Generate Clearing Data Files**

Menu option: **Manage – Central Counterparty Generate Data Files**

Function: Generation of clearing transfer files on request

Visibility: The data contained in the different files is limited by trader permissions and the group of accounts that can be acted upon. In the case of the MEFFStation MT terminal the same restrictions are applied, taking into account the trader code on whose behalf the connection is being made. When wanting to extend visibility to all traders that are able to act in a MEFFStation MT terminal, press menu option whilst holding the SHIFT key down.



- Generation of Clearing Data Files on Request-

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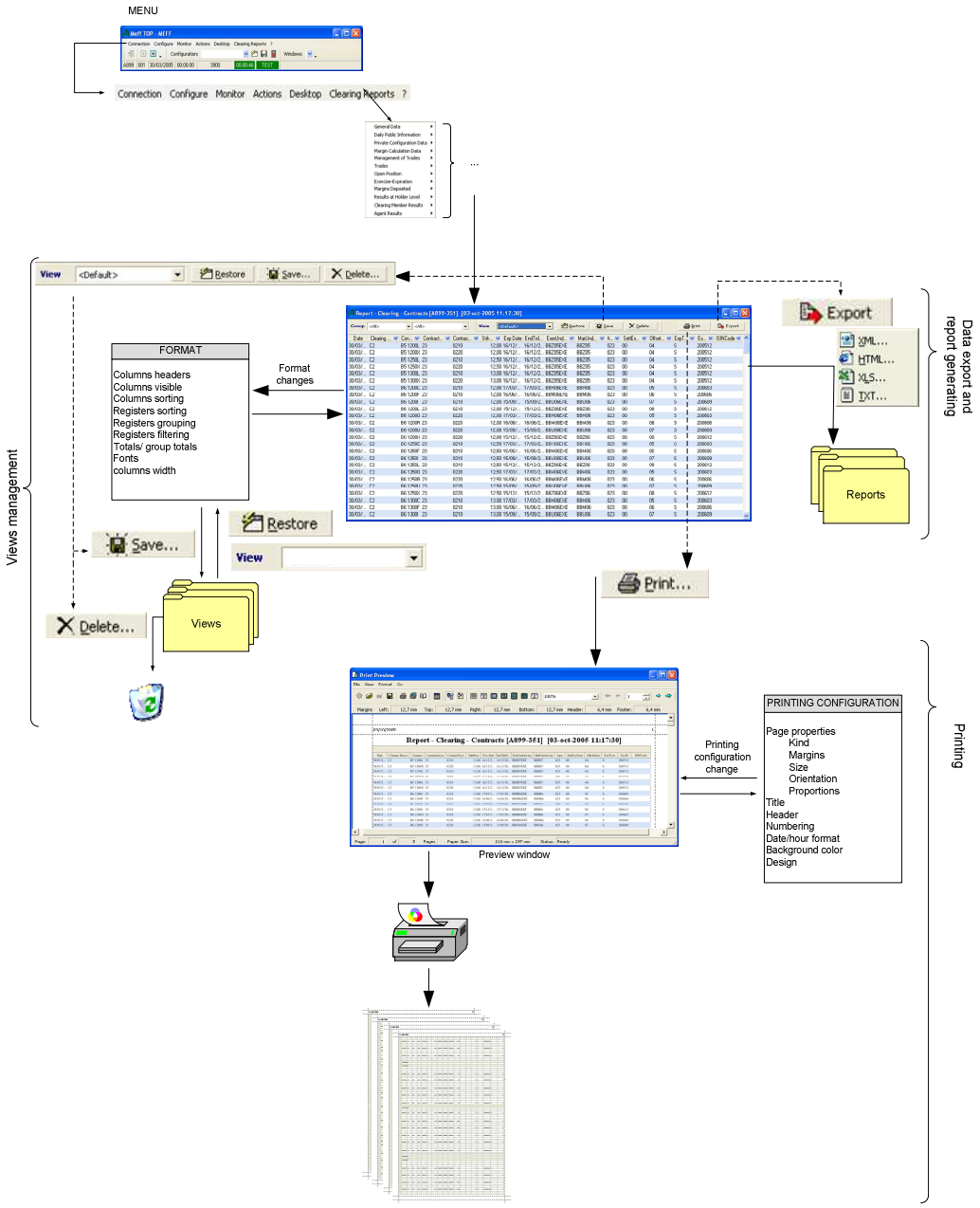
21. Reports

Menu option: **Trading Reports – ...**

Menu option: **Clearing Reports – ...**

Function: Design and generation of reports. Allows for the selection of XML, HTML, XLS or TXT format or the report can be sent directly to a printer.

Visibility: The data contained in the different reports is limited by trader permissions and the group of accounts that can be acted upon. In the case of the MEFFStation MT terminal the same restrictions are applied, taking into account the trader code on whose behalf the connection is being made. When wanting to extend visibility to all traders that are able to act in a MEFFStation MT terminal, press menu option of the corresponding report whilst holding the SHIFT key down.



- Report process -

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22. Terminal Launching Parameters

MEFFStation.exe program can be executed with the following launching parameters:

Parameter	Value	Description
DATA FILES	XX	It generates data files formed by the user for the market / chamber XX corresponding to the last session received correctly, previous confirmation on the part of the user
DATA FILES AUTO	XX	It generates the data files formed by the user for the market / chamber XX corresponding to the last session received correctly, without needing the confirmation of the user

These parameters can be formed by “masks” values(??). This means that files of all the markets / chambers connected to that terminal will be generated.

To use these parameters, the following instructions must be followed:

1. Copy MEFFStation application icon, located on Start menu or on desktop.
2. Select “Properties” option with the right button of the mouse placed on the new icon.
3. In "Destination", after MEFFStation.exe, add desired launching parameter and values

Example:

We change “Destiny”:**\...\MeffStation.exe** for**..\MeffStation.exe DATOS_TRASPASO M3**

This means that when the new icon is executed, M3 market will be generated, previous user confirmation, corresponding to the last session received correctly

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Appendix A Personalisation of Data Matrix

The functionalities available in the windows that include a matrix (Grid) in the MEFFStation terminal are described below.

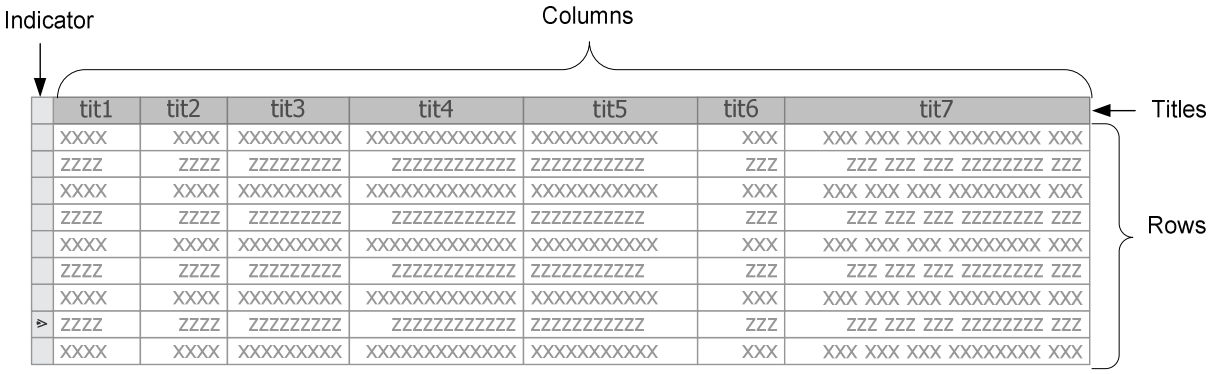
The individual availability of each of these functionalities depends on the type of information that is being presented and the possible actions on it.

A.1 Parts of a matrix

The data matrixes contain a record in each row. Each record is made up of various cells. Each of the cell is associated with a column.

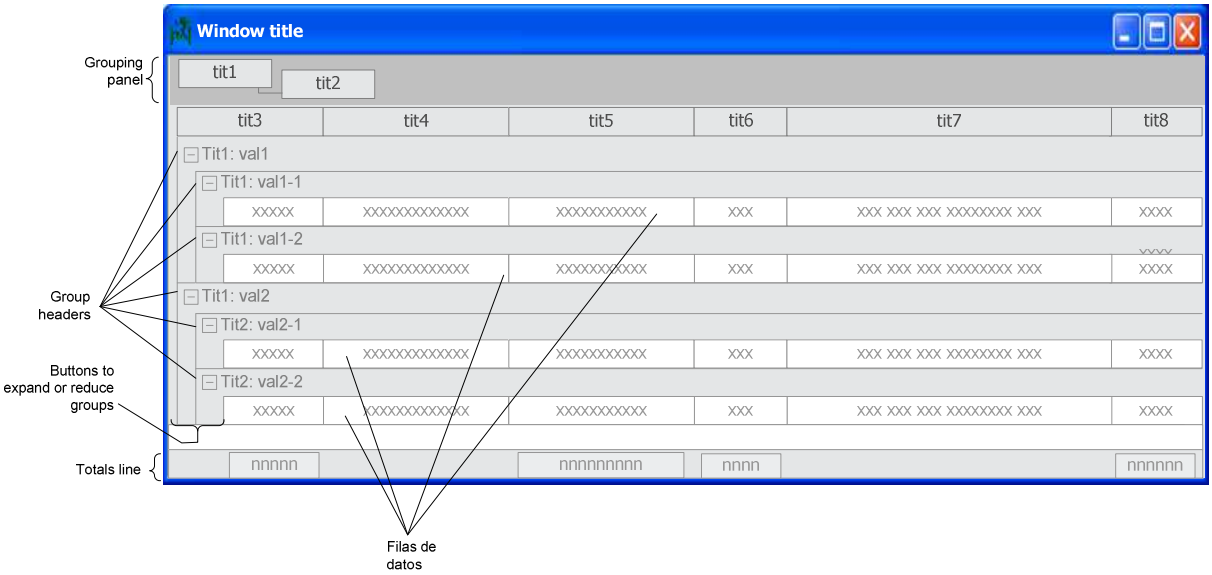
The upper part of the matrix contains the area of titles, where the names of the columns are displayed. As will be seen later, from this zone the menu of options for the matrix can be accessed, selecting the criteria for sorting, moving or eliminating columns and other functionalities.

In the left part of the matrix a column of indicators is displayed, where the record selected at any time is highlighted.



- Basic elements of a matrix -

In addition to the elements mentioned so far, depending on the data contained, a matrix may have a grouping panel. When some grouping has been made, the left part of the matrix will display the buttons that allow the different groups to be expanded or restricted.



- Optional elements of a matrix -

Similarly, when the matrix allows, total lines can be added for the entire matrix or by groups.

The information on how to carry out the operations mentioned here is detailed later in this appendix.

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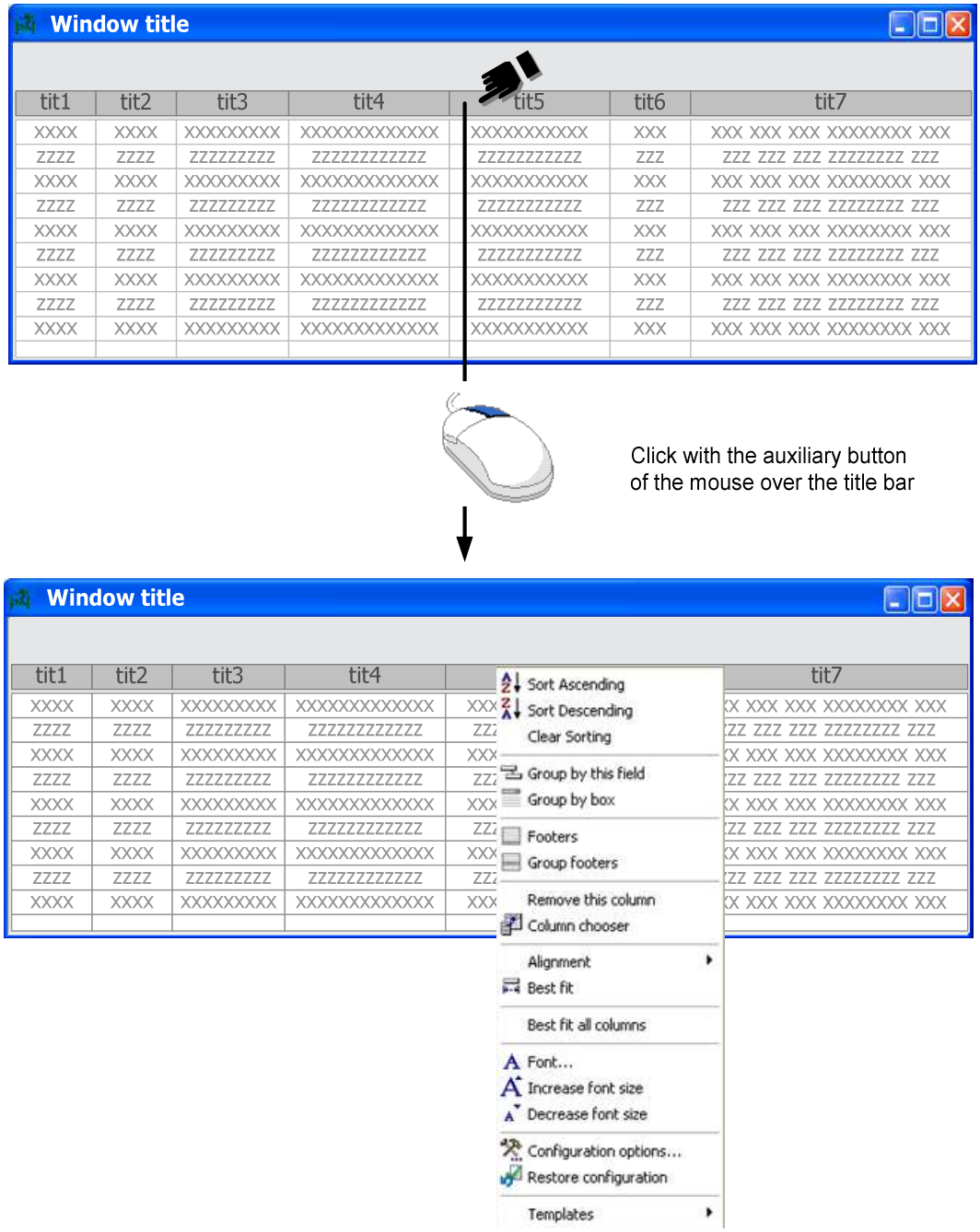
A.2 Options Menu

To access the options menu for the matrix, click with the secondary button of the mouse on the title bar. If the action that you want to take is related with a specific column, this will have to be done over that particular title.



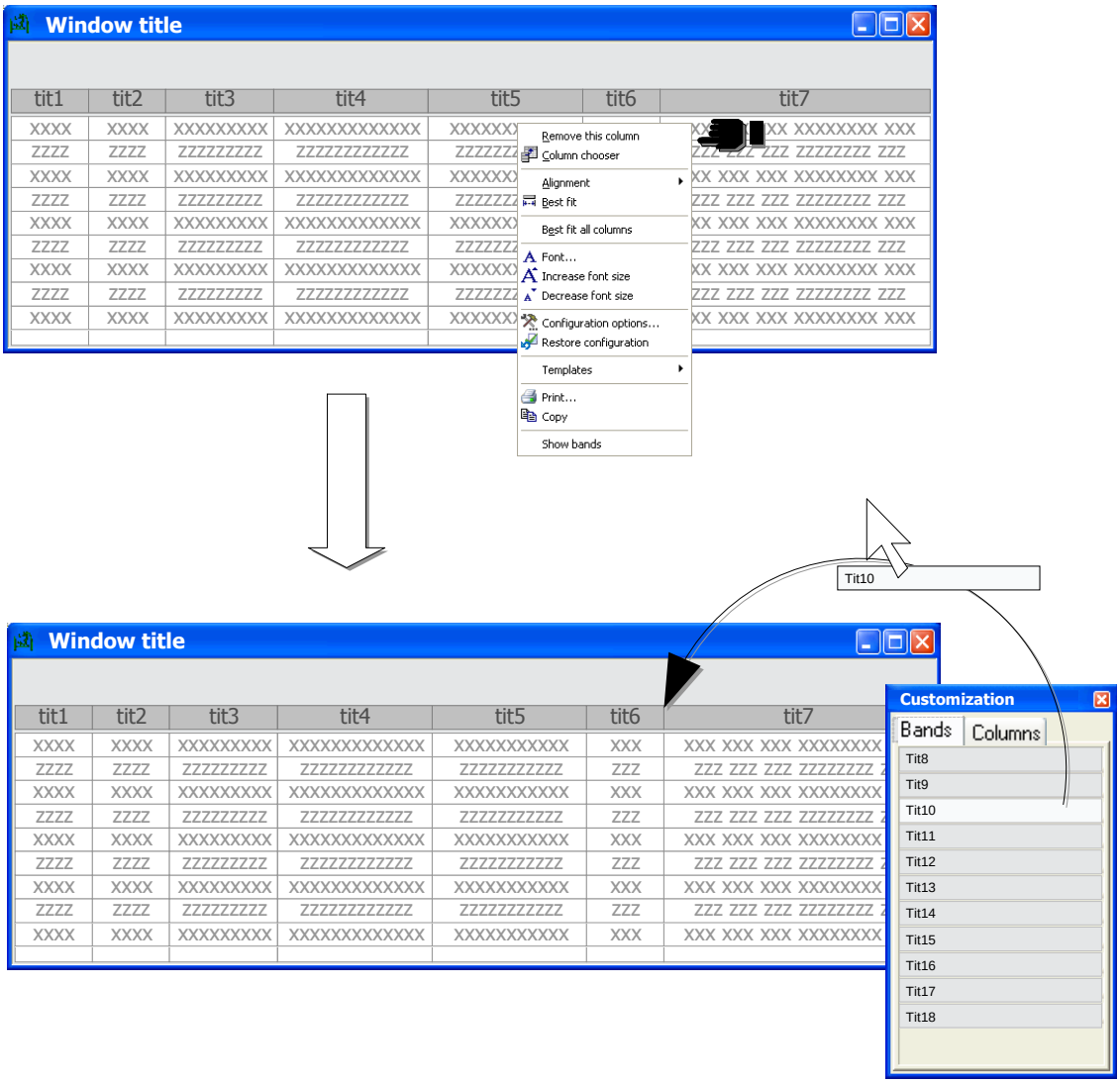
- Access to menu of options for the matrix -

The functionalities associated with the options menu are covered in detail throughout this appendix.

A.3 Columns/Bands Management

Add

To add columns/bands that are not currently being displayed, press the option **Column chooser** of the matrix menu. A pop-up window will then appear with a list of columns/bands that can be selected. To add one of these columns/bands, use the mouse to drag and drop the element in the required position.



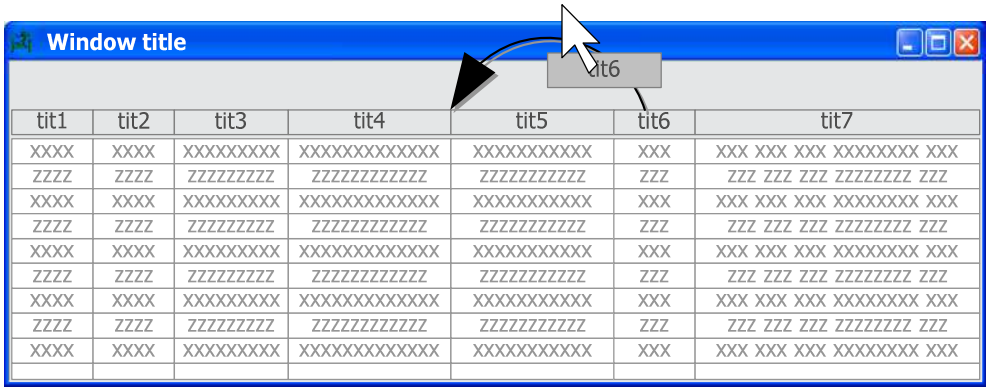
- Selection of columns –

Bands are included to group columns in the screens.

These bands are shown by default. To activate or deactivate them, put the cursor over the column header and with a right-click open the context menu and click the option “Show bands”.

Order

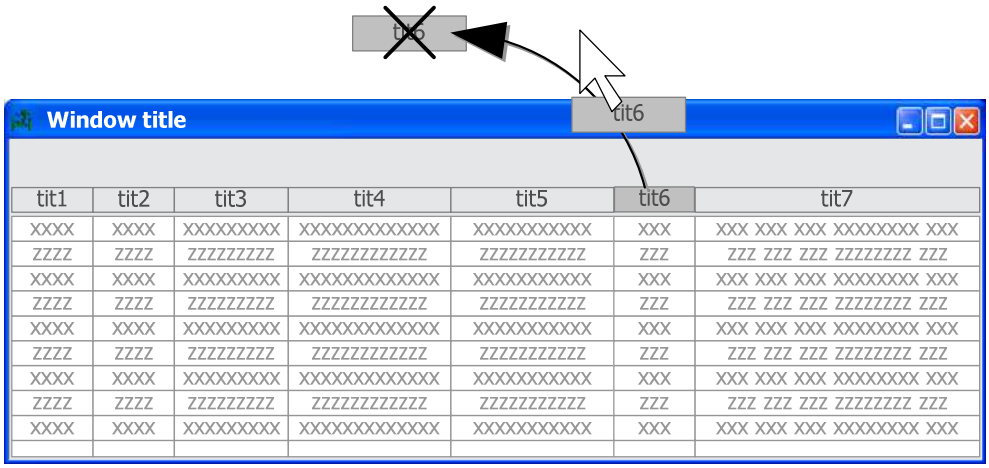
To change the position in which the columns are presented, click on the header of the column to move and drag it to the required position.



- Order of columns -

Hide

If you wish to hide any of the columns that are being displayed, click on the title of the column and drag it outside of the window, until the mouse icon changes into the form of a cross. It is also possible to do this using the **Remove this column** option of the matrix menu.



- Removal of columns -

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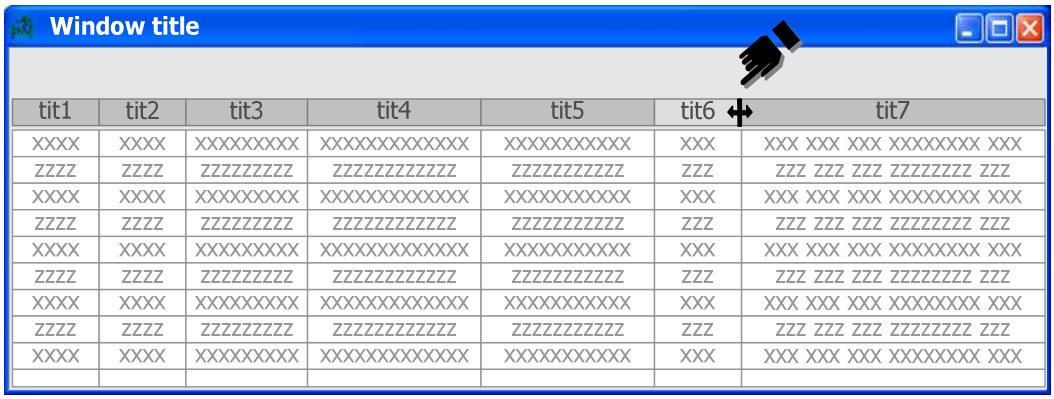
Width

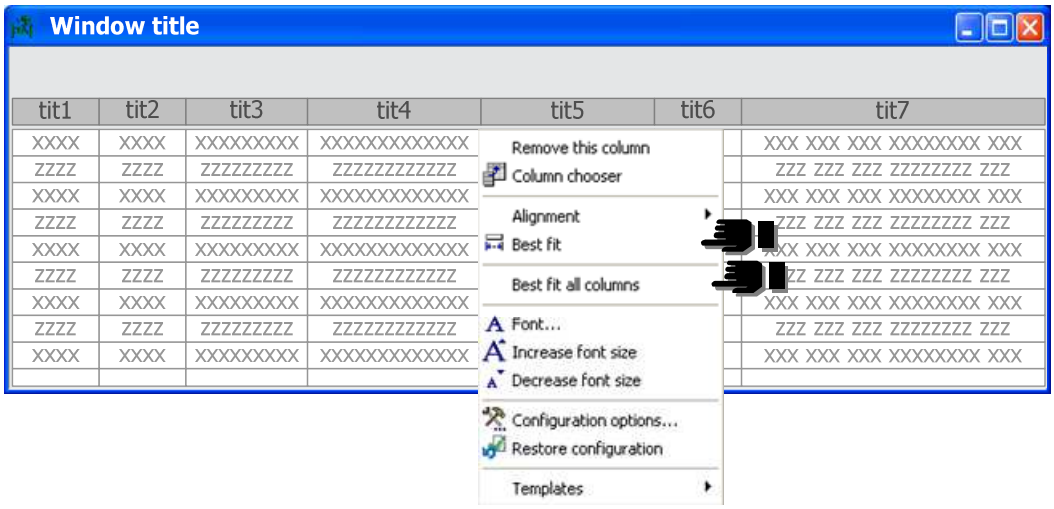
The width of each column can be adjusted manually, by placing the cursor between the titles of the columns to modify until the cursor changes its form (↔), and pressing the main button of the mouse dragging the column divider until the desired length is obtained.



- Manual adjustment of column width -

Select the option **Best fit** in the matrix menu, so that the application assigns the optimum width to the selected column.

Select the option **Best fit all columns** in the matrix menu, so that the application distributes all the columns, assigning them the most appropriate width.



- Options for automatic adjustment of column width -

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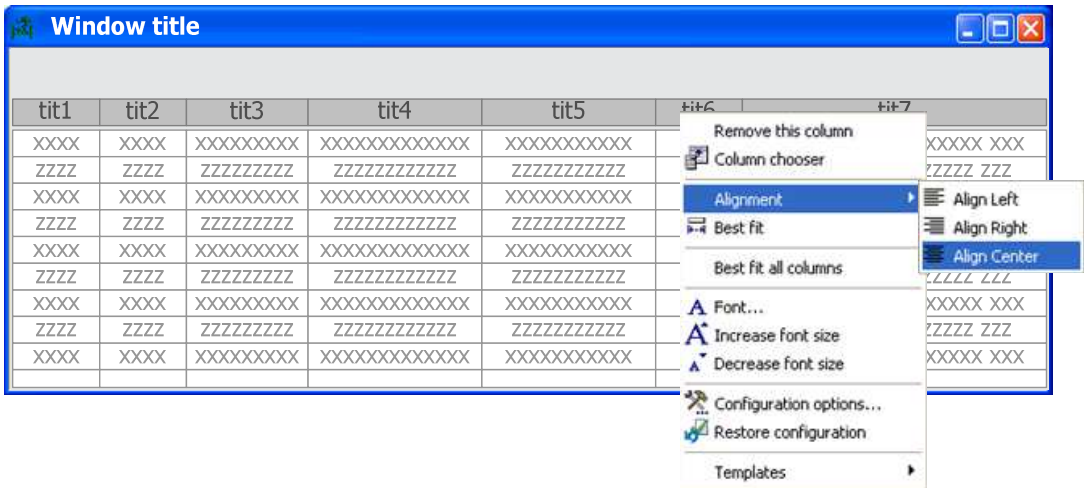
Alignment

Select the option **Alignment** in the matrix menu to choose the type of alignment required for the selected column.

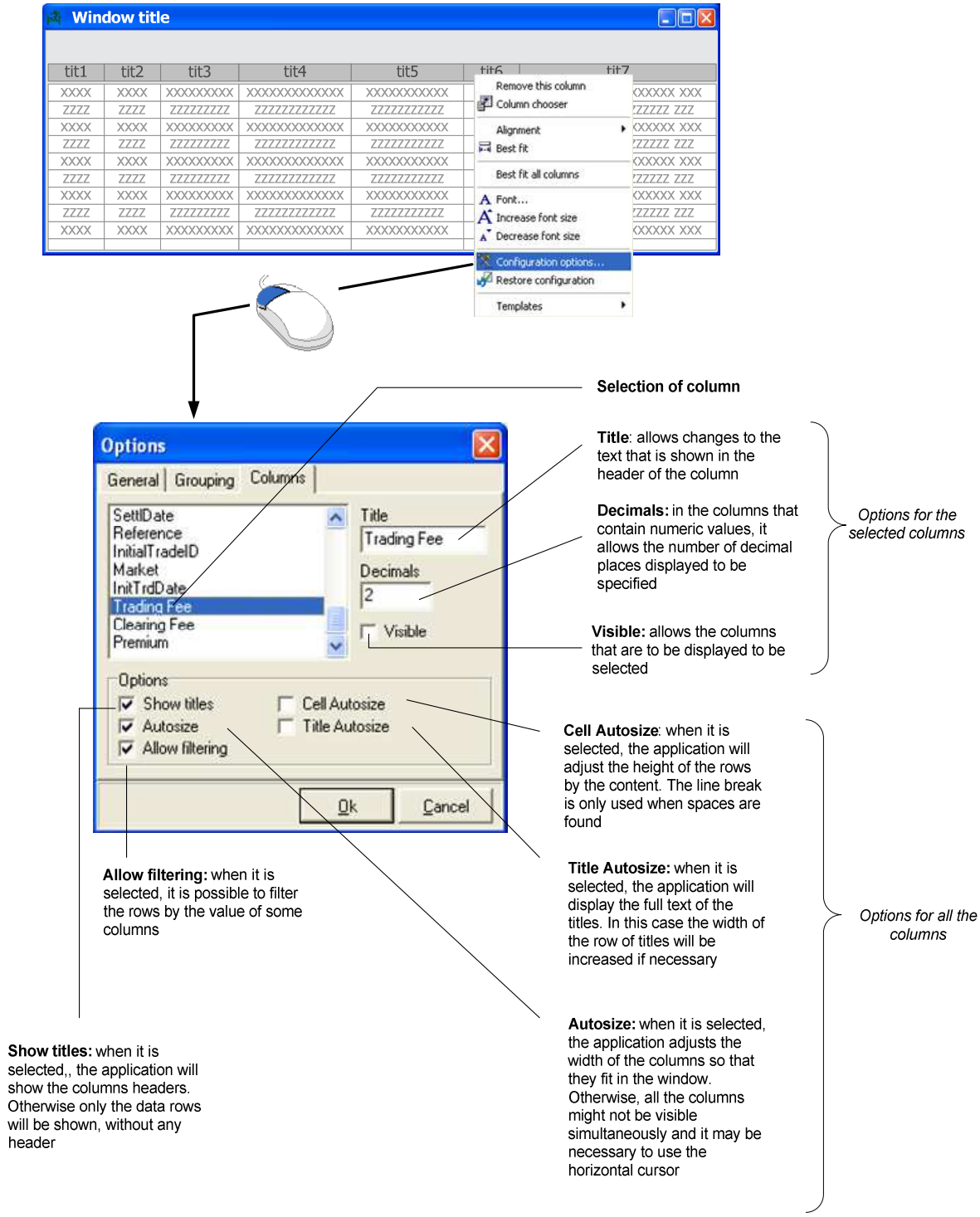


- Column alignment options -

Advanced options

By selecting **Configuration options** the matrix configuration window is accessed. In the ***Columns*** panel of this window it is possible to establish a series of advanced options for the columns.

In the following figure the options that can be configured are described.



- Advanced options for configuration of columns -

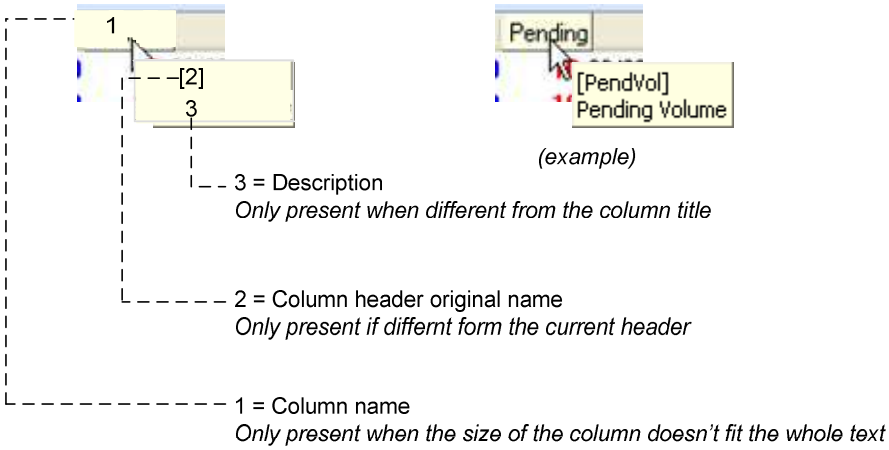
Identification of the columns

By placing the mouse on the column header, up to two pop up text boxes may be shown.

The upper text box will only be present when the width of the column is not enough to fit the column name, and it will show the full name.

The lower text box can contain two lines, one of them in square brackets. The text that is not in square brackets shows the column description. This text is shown when the description differs from the current column header.

The text in square brackets is the original title of the column. This text is shown when it differs from the current column header.



- Identification of the columns -

A.4 Sorting of rows

The matrixes allow the rows to be ordered by the values of one or more columns. The sorting of numeric columns is done by direct comparison of the values and the sorting of text columns is done following the order of the ASCII table.

To sort by the values of a column, click, on its title. A symbol will appear on the side indicating the type of sorting as shown in the following table. To change the type of sorting, click again on the title. It is also possible to do this process using the **Sort Ascending** and **Sort Descending** options of the matrix menu.

Sorting indicator	Type of sorting
▲	From least to greatest
▼	From greatest to least

- Sorting indicators -

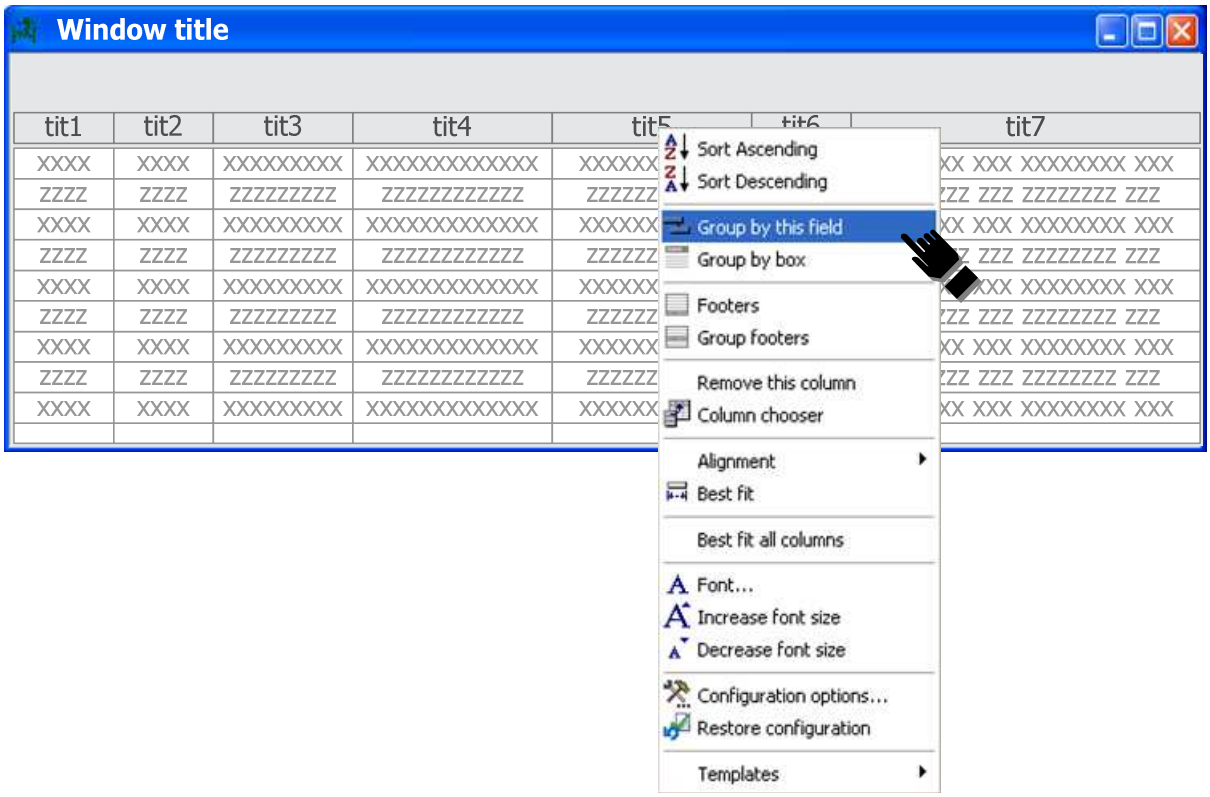
To sort by more than one column at a time, click on the title of the columns whilst keeping the *CAPS* key pressed down. The order in which the columns are selected will be used to decide by which columns it sorts first. New sort columns can be added at any moment by clicking with the mouse on the title of the column whilst holding the *CAPS* key down.

To eliminate the sort criteria of a column, click on its title whilst holding down the *CTRL* key.

A.5 Grouping of rows

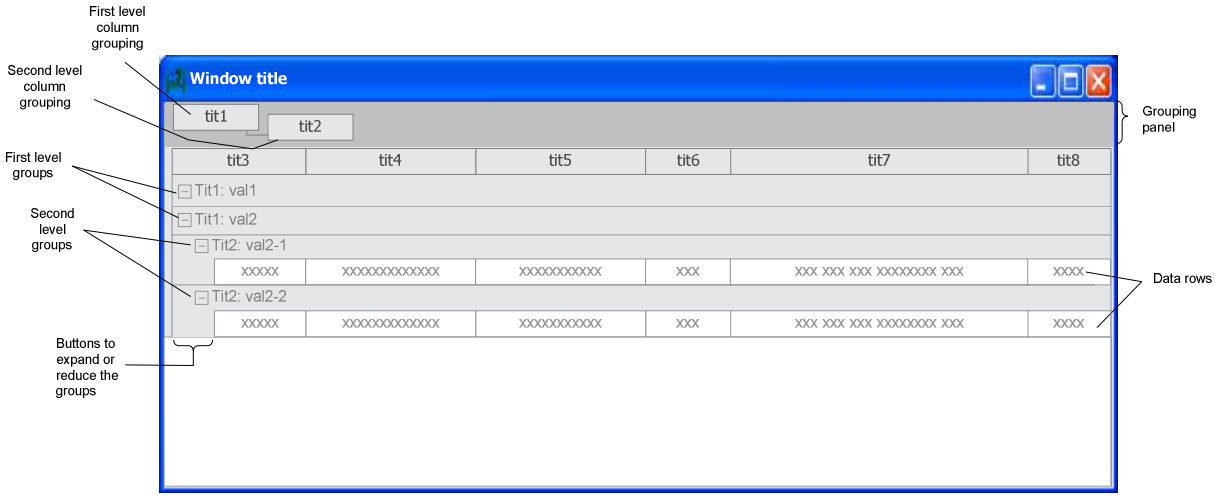
When it is suitable for the type of information being presented, the matrix allows the rows to be grouped in line with the values of one or more columns.

To group by any of the columns, select the option **Group by this field** in the matrix menu. This same process can be done by dragging the title of the column to the group box. If the group field is not available select the option **Group by box** of the matrix menu.



-Grouping options -

The following diagram displays the appearance of a matrix that has been grouped by two of the columns. Using the buttons to expand or reduce the groups the data to be displayed can be selected.

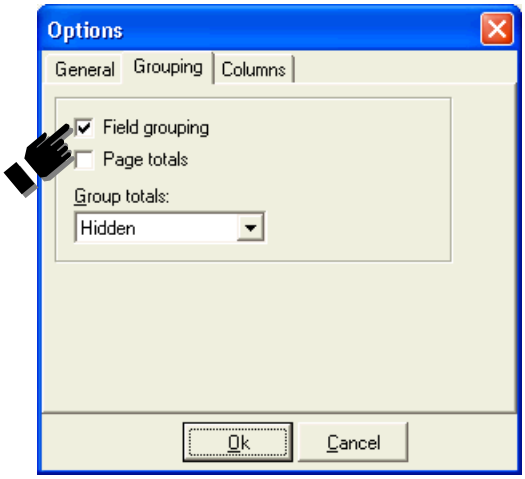


- Grouping by columns -

Notice that grouping is forcing the sorting by the values of the columns used as key of the grouping.

By selecting **Configuration Options** the configuration window of the matrix is accessed. In the ***Grouping*** panel of said window the field grouping can also be activated or deactivated using the box ***Field grouping***.

In the following diagram the options that can be configured are described.



- Activation/deactivation of grouping panel from the options window -

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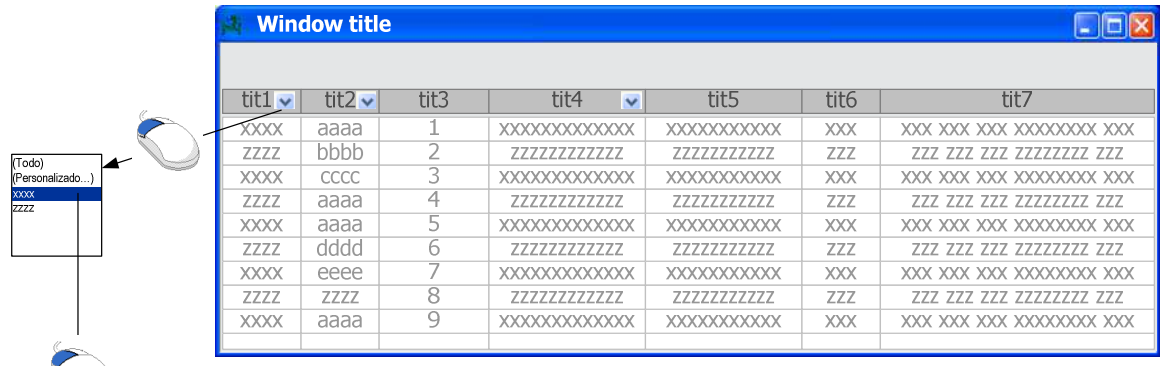
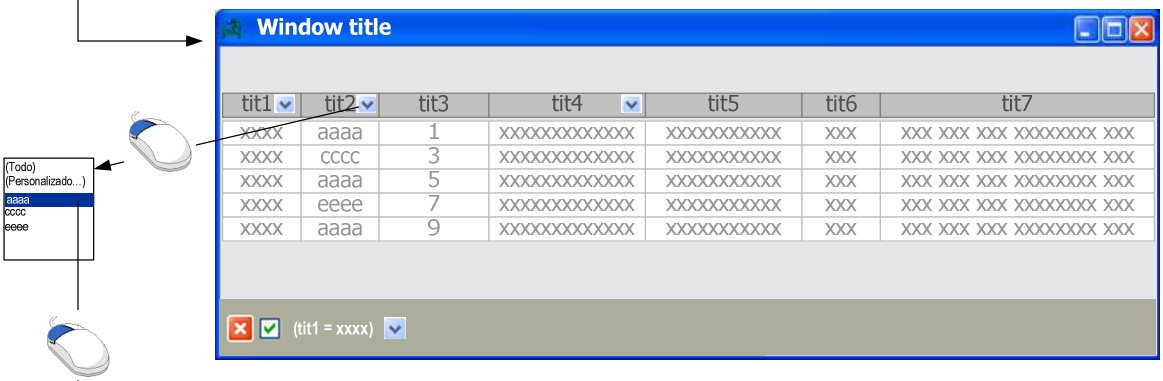
A.6 Filtering of rows

The data matrix allows filtering according to the values of some of the fields.

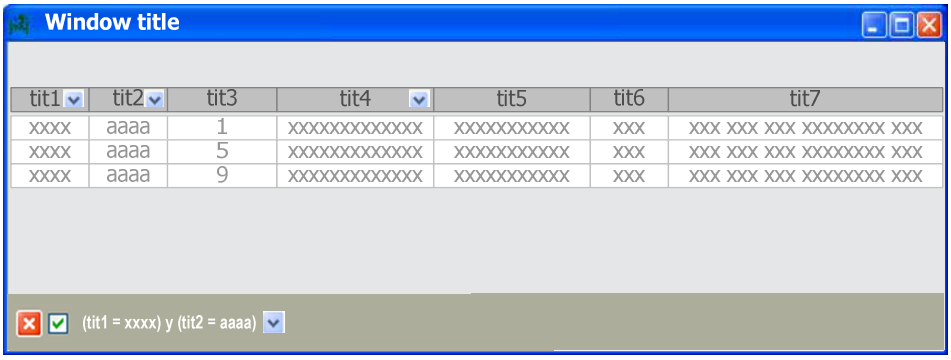
The columns that can be used to establish filtering conditions display a button with an arrow ( ) together with its title. On pressing this button, a dropdown list will be displayed where the value for filtering said column can be selected.



- Selection of grouping criteria -



- Result of first selection, and selection of second grouping criteria -



- Result of both filters -

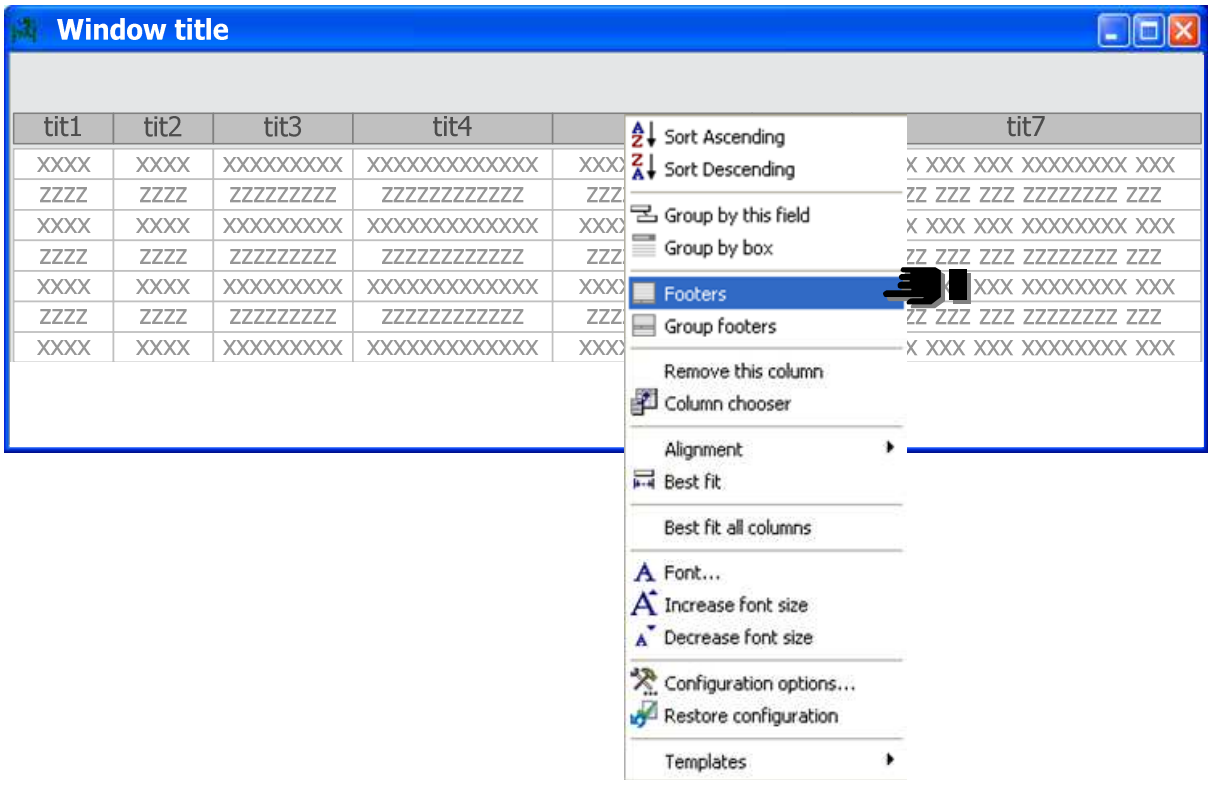
- Example of filtering columns -

In the lower part of the matrix a line is displayed providing information on the filter defined, allowing it to be activated or deactivated by marking or unmarking the check box.

A.7 Total lines

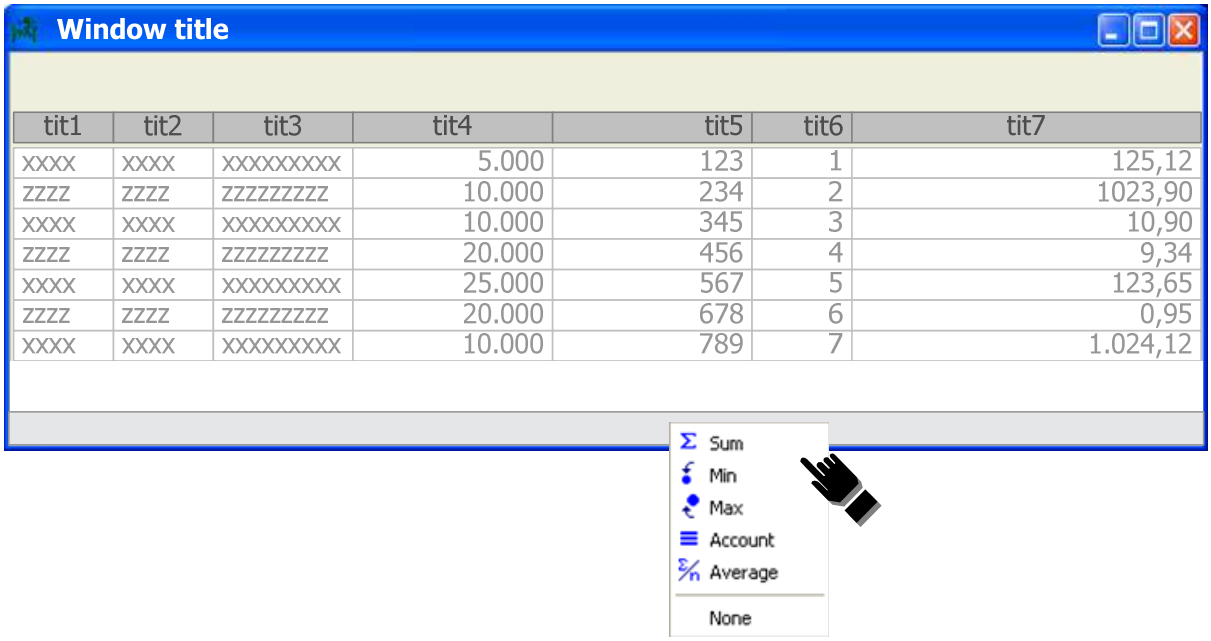
Footers

Selecting the option **Footers** of the matrix menu the footer totals of the matrix can be activated or deactivated.



- Activation / deactivation of footers -

Once the footer is activated, a different function can be assigned for each column. To assign a function to a column, click with the secondary button of the mouse over the footers corresponding to the column in question to access the menu for selecting functions.



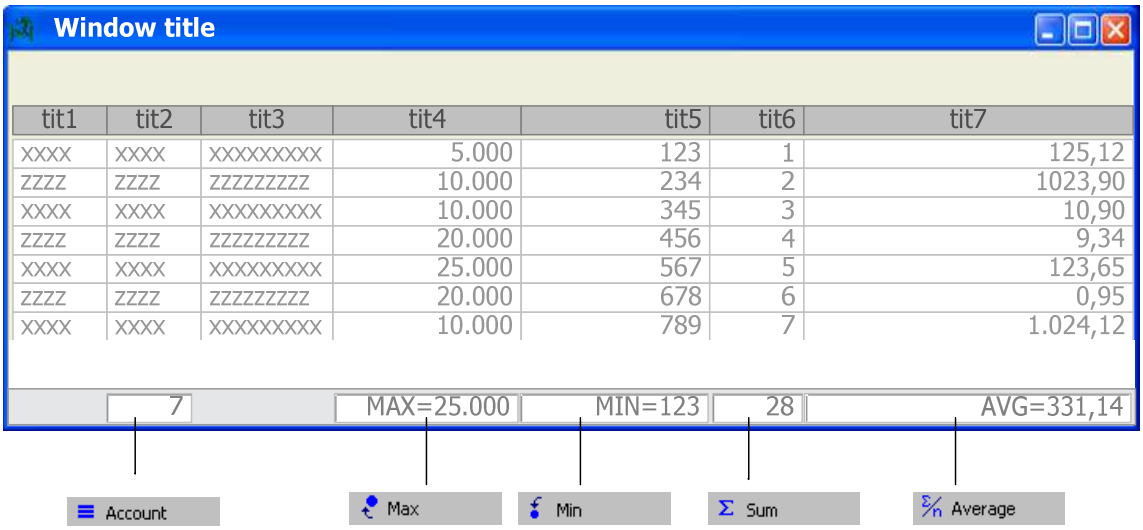
- Assigning functions in the footers -

Functions available

In the following table each of the available functions are described.

Function	Explanation
Σ Sum	Sum of all the values of the column
Min	Minimum value of the column
Max	Maximum value of the column
Account	Number of elements present
Average	Average of column values

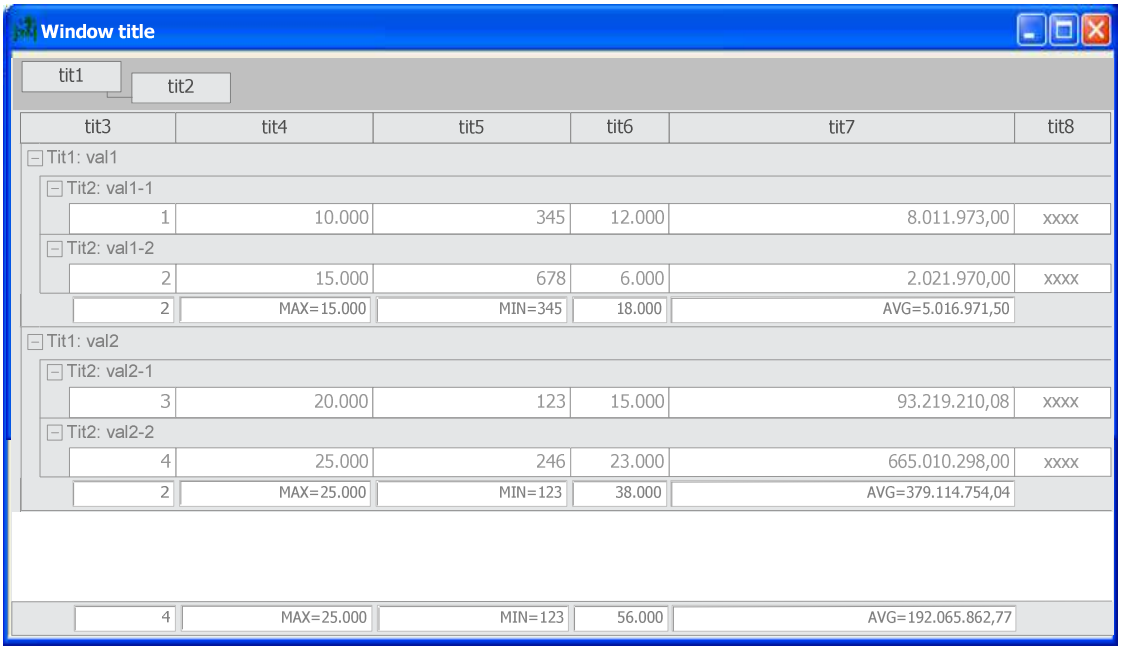
Below is an example of a window where different footer functions have been selected.



- Example of different functions in footers -

Group footers

Using the option **Group footers** of the matrix menu the group footers are activated or deactivated.



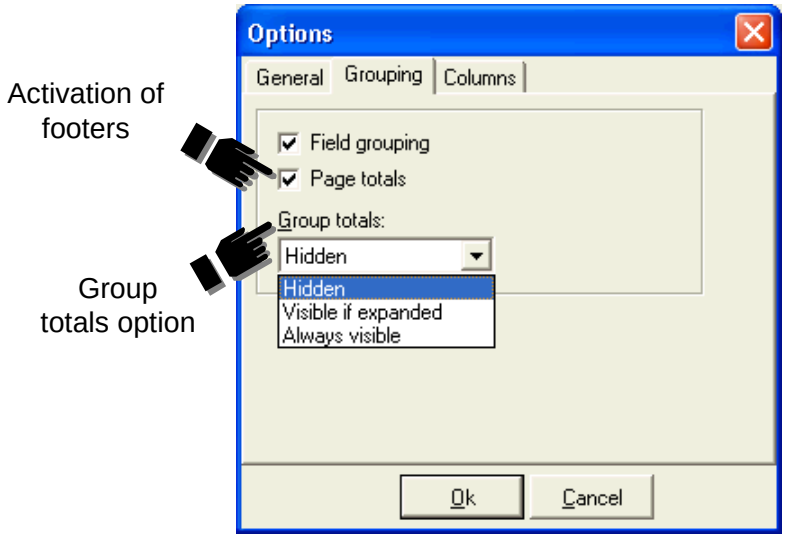
- Example of window with group footers -

The functions available are the same as for footers. Note that the assignment of functions is done by columns and therefore it will be the same for all the groups. The function assigned by groups is independent of the function assigned in the footers.

Configuration options

Selecting **Configuration Options** in the menu gives access to the configuration window of the matrix. In the ***Grouping*** panel of this window the total lines can also be activated or deactivated by marking or unmarking the ***Page totals*** box. In the same way it is possible to select the behaviour of the totals by group in the dropdown list of ***Group totals***.

In the following figure the options that can be configured are described.



- Configuration of total lines from the options window -

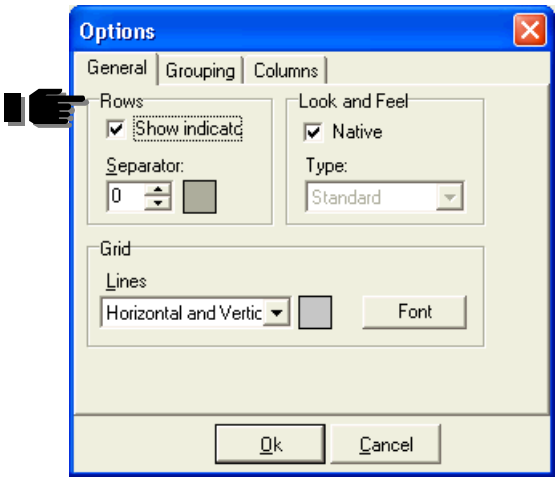
A.8 Presentation options

Selecting **Configuration Options** gives access to the configuration window of the matrix. This section describes the options accessible from the ***General*** panel of said window.

Rows

By checking or unchecking the ***Show indicator*** box the presentation of the control column to the left of the matrix can be activated or deactivated. A pointer is shown which indicates the row(s) selected.

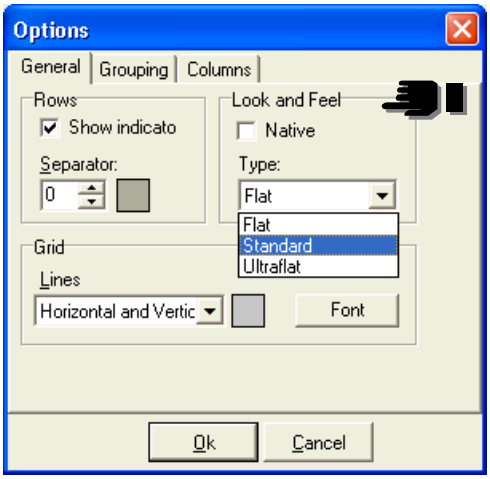
In the Separator field, the number of pixels separation between the rows is indicated. The square on the right of this field is used to select the background color for this separator.



- Configuration options for rows -

Look and Feel

By marking the ***Native*** box the presentation elements configured in the computer can be selected or a specific type can be customised. If the box is left unmarked, the dropdown ***Type*** list enables the desired look and feel to be selected.

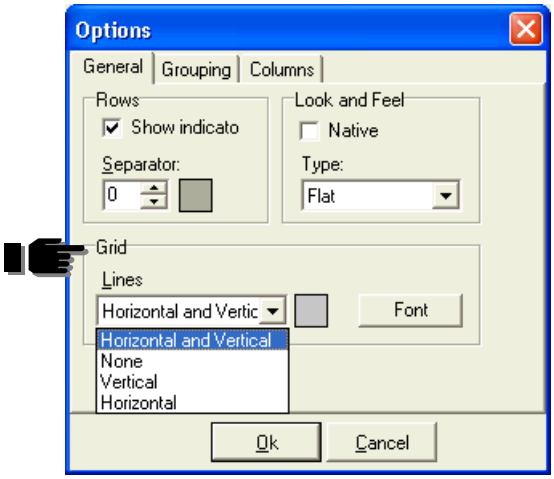


- Look and Feel configuration options -

Grid

Using the ***Lines*** dropdown list the grid lines that will be visible can be selected. The square on the right is used to select the color of these lines.

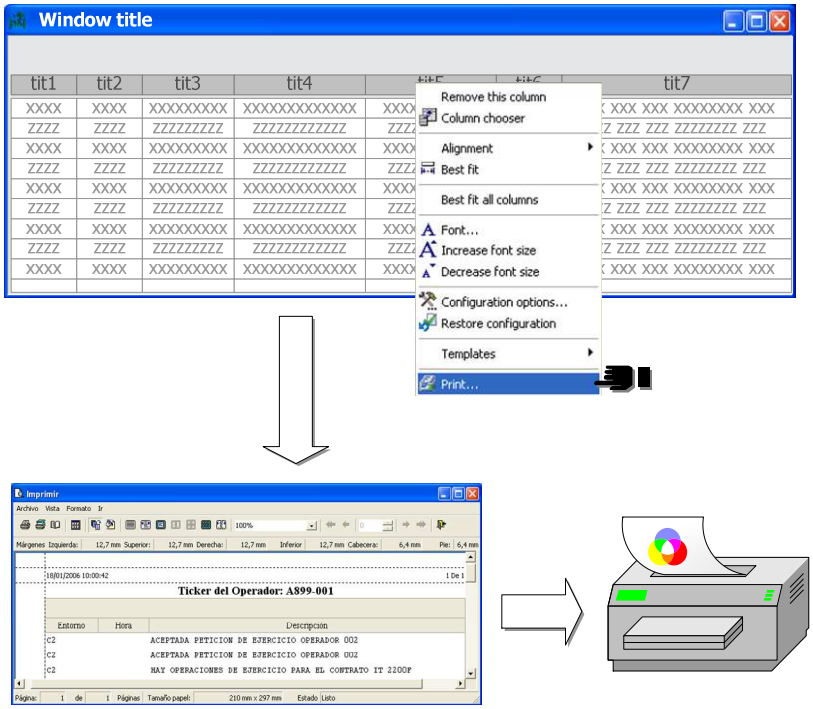
The ***Font*** button gives access to a window where the font that will be used in the entire matrix can be selected.



- Grid configuration options -

A.9 Printing

Selecting the option **Print** of the matrix menu you get to the preview window where you can print the data available in the grid. The printing is showing the current columns selection, sorting, filtering, etc.



- Printing the grid data -

A.10 Templates

Save

Once the grid has been configured, customization done can be saved for a later use with the **Templates - Save** grid menu option.

When this option has been selected, a name should be given to the new template. If a name already used for the current window is chosen, the old template will be lost.

The stored templates are associated to the window where the matrix belongs.

The templates are stored within the terminal files and will be available for further executions.

When using the option **Templates – Save as default template**, the template that is getting saved will become the default template.

If a default template has been saved, when a new window of the same kind is opened this template will be used for the associated grid.

Apply

The **Templates – Apply** option should be used to restore a previous saved template. Once this option is selected, the name of the template to be restored should be clicked.

Manage

The **Templates – Manage …** option will open a Windows showing the stored templates for the grid.

Click with the secondary button of the mouse on one of the stored template to get to the menu, where you can delete the template, assign and deassign the default template role.

If a default template is chosen, when a new window of the same kind is opened this template will be used for the associated grid.

Restore configuration

The grid menu option **Restore configuration** restores the factory settings of the grid configuration. This option doesn't restore the default template, but the configuration that the terminal is built with.

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